

CITIGROUP INC

Form 10-Q

April 30, 2019

P95DP10DP95DP10D61000000000.02550.01380.01470.04700.01150.01290027000000000100000000520000000000.04460.0

Accelerated FilerCITIGROUP

INCfalse44510000000462410000001477010000001621160000000.010.0160000000006000000000309956717730996015050.

0000831001 2019-01-01 2019-03-31 0000831001 2019-03-31 0000831001 2018-01-01 2018-03-31 0000831001

2018-12-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember 2018-12-31 0000831001

us-gaap:ConsumerPortfolioSegmentMember 2019-03-31 0000831001 us-gaap:CommercialPortfolioSegmentMember

2019-03-31 0000831001 us-gaap:CommercialPortfolioSegmentMember 2018-12-31 0000831001

us-gaap:VariableInterestEntityPrimaryBeneficiaryAggregatedDisclosureMember 2018-12-31 0000831001

us-gaap:CommercialPortfolioSegmentMember

us-gaap:VariableInterestEntityPrimaryBeneficiaryAggregatedDisclosureMember 2019-03-31 0000831001

us-gaap:CommercialPortfolioSegmentMember

us-gaap:VariableInterestEntityPrimaryBeneficiaryAggregatedDisclosureMember 2018-12-31 0000831001

us-gaap:VariableInterestEntityPrimaryBeneficiaryAggregatedDisclosureMember 2019-03-31 0000831001

us-gaap:CommercialPortfolioSegmentMember

us-gaap:VariableInterestEntityPrimaryBeneficiaryAggregatedDisclosureMember 2018-12-31 0000831001

us-gaap:CommercialPortfolioSegmentMember

us-gaap:VariableInterestEntityPrimaryBeneficiaryAggregatedDisclosureMember 2019-03-31 0000831001

us-gaap:EstimateOfFairValueFairValueDisclosureMember 2019-03-31 0000831001

us-gaap:EstimateOfFairValueFairValueDisclosureMember 2018-12-31 0000831001

us-gaap:EstimateOfFairValueFairValueDisclosureMember us-gaap:ConsumerPortfolioSegmentMember 2019-03-31

0000831001 us-gaap:EstimateOfFairValueFairValueDisclosureMember

us-gaap:CommercialPortfolioSegmentMember 2018-12-31 0000831001

us-gaap:EstimateOfFairValueFairValueDisclosureMember us-gaap:ConsumerPortfolioSegmentMember 2018-12-31

0000831001 us-gaap:EstimateOfFairValueFairValueDisclosureMember

us-gaap:CommercialPortfolioSegmentMember 2019-03-31 0000831001 us-gaap:RetainedEarningsMember

2018-01-01 2018-03-31 0000831001 us-gaap:RetainedEarningsMember 2019-01-01 2019-03-31 0000831001

us-gaap:AccumulatedOtherComprehensiveIncomeMember 2019-03-31 0000831001

us-gaap:RetainedEarningsMember 2018-12-31 0000831001 us-gaap:PreferredStockMember 2019-03-31 0000831001

us-gaap:RetainedEarningsMember 2017-12-31 0000831001 us-gaap:TreasuryStockMember 2018-01-01 2018-03-31

0000831001 us-gaap:PreferredStockMember 2018-12-31 0000831001

us-gaap:AccumulatedOtherComprehensiveIncomeMember 2017-12-31 0000831001

us-gaap:CommonStockIncludingAdditionalPaidInCapitalMember 2019-03-31 0000831001

us-gaap:AccumulatedOtherComprehensiveIncomeMember 2018-12-31 0000831001

us-gaap:CommonStockIncludingAdditionalPaidInCapitalMember 2019-01-01 2019-03-31 0000831001

us-gaap:NoncontrollingInterestMember 2018-03-31 0000831001 us-gaap:PreferredStockMember 2018-03-31

0000831001 us-gaap:NoncontrollingInterestMember 2018-01-01 2018-03-31 0000831001

us-gaap:NoncontrollingInterestMember 2018-12-31 0000831001 us-gaap:NoncontrollingInterestMember 2019-03-31

0000831001 us-gaap:TreasuryStockMember 2018-03-31 0000831001 us-gaap:TreasuryStockMember 2019-01-01

2019-03-31 0000831001 us-gaap:PreferredStockMember 2018-01-01 2018-03-31 0000831001

us-gaap:RetainedEarningsMember 2018-03-31 0000831001 us-gaap:NoncontrollingInterestMember 2019-01-01

2019-03-31 0000831001 us-gaap:CommonStockIncludingAdditionalPaidInCapitalMember 2018-03-31 0000831001

us-gaap:AccumulatedOtherComprehensiveIncomeMember 2018-03-31 0000831001 2018-03-31 0000831001

us-gaap:NoncontrollingInterestMember 2017-12-31 0000831001 us-gaap:TreasuryStockMember 2018-12-31

0000831001 us-gaap:ParentMember 2019-03-31 0000831001 c:CommonShareholdersEquityMember 2018-03-31

0000831001 us-gaap:CommonStockIncludingAdditionalPaidInCapitalMember 2017-12-31 0000831001

us-gaap:RetainedEarningsMember 2019-03-31 0000831001 us-gaap:TreasuryStockMember 2017-12-31 0000831001

us-gaap:AccumulatedOtherComprehensiveIncomeMember 2019-01-01 2019-03-31 0000831001

us-gaap:CommonStockIncludingAdditionalPaidInCapitalMember 2018-12-31 0000831001

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:PreferredStockMember 2019-01-01 2019-03-31 0000831001 c:CommonShareholdersEquityMember
 2019-03-31 0000831001 us-gaap:AccumulatedOtherComprehensiveIncomeMember 2018-01-01 2018-03-31
 0000831001 us-gaap:CommonStockIncludingAdditionalPaidInCapitalMember 2018-01-01 2018-03-31 0000831001
 us-gaap:PreferredStockMember 2017-12-31 0000831001 us-gaap:ParentMember 2018-03-31 0000831001
 us-gaap:TreasuryStockMember 2019-03-31 0000831001 2017-12-31 0000831001
 us-gaap:AccountingStandardsUpdate201602Member 2019-01-01 0000831001
 us-gaap:AccountingStandardsUpdate201602Member us-gaap:RetainedEarningsMember 2019-01-01 0000831001
 us-gaap:OperatingSegmentsMember c:InstitutionalClientsGroupMember 2019-01-01 2019-03-31 0000831001
 us-gaap:CorporateNonSegmentMember 2019-01-01 2019-03-31 0000831001 us-gaap:OperatingSegmentsMember
 c:InstitutionalClientsGroupMember 2019-03-31 0000831001 us-gaap:OperatingSegmentsMember
 c:GlobalConsumerBankingMember 2018-01-01 2018-03-31 0000831001 us-gaap:CorporateNonSegmentMember
 2018-01-01 2018-03-31 0000831001 us-gaap:OperatingSegmentsMember c:InstitutionalClientsGroupMember
 2018-12-31 0000831001 us-gaap:OperatingSegmentsMember c:InstitutionalClientsGroupMember 2018-01-01
 2018-03-31 0000831001 us-gaap:CorporateNonSegmentMember 2019-03-31 0000831001
 us-gaap:OperatingSegmentsMember c:GlobalConsumerBankingMember 2018-12-31 0000831001
 us-gaap:OperatingSegmentsMember c:GlobalConsumerBankingMember 2019-01-01 2019-03-31 0000831001
 us-gaap:OperatingSegmentsMember c:GlobalConsumerBankingMember 2019-03-31 0000831001
 us-gaap:CorporateNonSegmentMember 2018-12-31 0000831001 us-gaap:OperatingSegmentsMember
 srt:LatinAmericaMember c:CiticorpSegmentMember 2018-01-01 2018-03-31 0000831001
 us-gaap:OperatingSegmentsMember us-gaap:EMEAMember c:CiticorpSegmentMember 2018-01-01 2018-03-31
 0000831001 us-gaap:OperatingSegmentsMember srt:NorthAmericaMember c:CiticorpSegmentMember 2019-01-01
 2019-03-31 0000831001 us-gaap:OperatingSegmentsMember srt:LatinAmericaMember c:CiticorpSegmentMember
 2019-01-01 2019-03-31 0000831001 us-gaap:OperatingSegmentsMember srt:AsiaMember
 c:CiticorpSegmentMember 2019-01-01 2019-03-31 0000831001 us-gaap:OperatingSegmentsMember
 srt:AsiaMember c:CiticorpSegmentMember 2018-01-01 2018-03-31 0000831001
 us-gaap:OperatingSegmentsMember srt:NorthAmericaMember c:CiticorpSegmentMember 2018-01-01 2018-03-31
 0000831001 us-gaap:OperatingSegmentsMember us-gaap:EMEAMember c:CiticorpSegmentMember 2019-01-01
 2019-03-31 0000831001 c:CorporateFinanceMember 2019-01-01 2019-03-31 0000831001 c:LoanServicingMember
 us-gaap:CorporateAndOtherMember 2019-01-01 2019-03-31 0000831001 c:InvestmentBankingMember
 c:GlobalConsumerBankingMember 2019-01-01 2019-03-31 0000831001 c:InsuranceDistributionRevenueMember
 2019-01-01 2019-03-31 0000831001 c:InsurancePremiumsMember c:InstitutionalClientsGroupMember 2019-01-01
 2019-03-31 0000831001 c:DepositRelatedFeesMember us-gaap:CorporateAndOtherMember 2019-01-01 2019-03-31
 0000831001 c:InsuranceDistributionRevenueMember c:InstitutionalClientsGroupMember 2019-01-01 2019-03-31
 0000831001 c:OtherProductsAndServicesMember c:GlobalConsumerBankingMember 2019-01-01 2019-03-31
 0000831001 c:CreditAndBankCardIncomeCardRewardsAndPartnerPaymentsMember
 us-gaap:CorporateAndOtherMember 2019-01-01 2019-03-31 0000831001
 c:CreditAndBankCardIncomeInterchangeFeesMember c:InstitutionalClientsGroupMember 2019-01-01 2019-03-31
 0000831001 c:CorporateFinanceMember c:InstitutionalClientsGroupMember 2019-01-01 2019-03-31 0000831001
 c:LoanServicingMember c:GlobalConsumerBankingMember 2019-01-01 2019-03-31 0000831001
 c:OtherProductsAndServicesMember c:InstitutionalClientsGroupMember 2019-01-01 2019-03-31 0000831001
 c:TransactionalServiceFeesMember c:GlobalConsumerBankingMember 2019-01-01 2019-03-31 0000831001
 c:InsuranceDistributionRevenueMember us-gaap:CorporateAndOtherMember 2019-01-01 2019-03-31 0000831001
 c:TransactionalServiceFeesMember us-gaap:CorporateAndOtherMember 2019-01-01 2019-03-31 0000831001
 us-gaap:CorporateAndOtherMember 2019-01-01 2019-03-31 0000831001
 c:CreditAndBankCardIncomeCardRelatedLoanFeesMember 2019-01-01 2019-03-31 0000831001
 c:InsurancePremiumsMember us-gaap:CorporateAndOtherMember 2019-01-01 2019-03-31 0000831001
 c:BrokerageCommissionsMember 2019-01-01 2019-03-31 0000831001 c:LoanServicingMember
 c:InstitutionalClientsGroupMember 2019-01-01 2019-03-31 0000831001
 c:CreditAndBankCardIncomeCardRewardsAndPartnerPaymentsMember c:InstitutionalClientsGroupMember
 2019-01-01 2019-03-31 0000831001 c:InsuranceDistributionRevenueMember c:GlobalConsumerBankingMember
 2019-01-01 2019-03-31 0000831001 c:CreditAndBankCardIncomeCardRelatedLoanFeesMember

Edgar Filing: CITIGROUP INC - Form 10-Q

c:InstitutionalClientsGroupMember 2019-01-01 2019-03-31 0000831001
c:CreditAndBankCardIncomeInterchangeFeesMember 2019-01-01 2019-03-31 0000831001
c:BrokerageCommissionsMember c:GlobalConsumerBankingMember 2019-01-01 2019-03-31 0000831001
c:InsurancePremiumsMember 2019-01-01 2019-03-31 0000831001
c:CreditAndBankCardIncomeInterchangeFeesMember c:GlobalConsumerBankingMember 2019-01-01 2019-03-31
0000831001 c:BrokerageCommissionsMember us-gaap:CorporateAndOtherMember 2019-01-01 2019-03-31
0000831001 c:CreditAndBankCardIncomeCardRewardsAndPartnerPaymentsMember 2019-01-01 2019-03-31
0000831001 c:DepositRelatedFeesMember c:InstitutionalClientsGroupMember 2019-01-01 2019-03-31 0000831001
c:CreditAndBankCardIncomeCardRewardsAndPartnerPaymentsMember c:GlobalConsumerBankingMember
2019-01-01 2019-03-31 0000831001 c:InvestmentBankingMember c:InstitutionalClientsGroupMember 2019-01-01
2019-03-31 0000831001 c:DepositRelatedFeesMember 2019-01-01 2019-03-31 0000831001
c:CorporateFinanceMember us-gaap:CorporateAndOtherMember 2019-01-01 2019-03-31 0000831001
c:CreditAndBankCardIncomeCardRelatedLoanFeesMember us-gaap:CorporateAndOtherMember 2019-01-01
2019-03-31 0000831001 c:CreditAndBankCardIncomeCardRelatedLoanFeesMember
c:GlobalConsumerBankingMember 2019-01-01 2019-03-31 0000831001
c:CreditAndBankCardIncomeInterchangeFeesMember us-gaap:CorporateAndOtherMember 2019-01-01 2019-03-31
0000831001 c:CorporateFinanceMember c:GlobalConsumerBankingMember 2019-01-01 2019-03-31 0000831001
c:InvestmentBankingMember us-gaap:CorporateAndOtherMember 2019-01-01 2019-03-31 0000831001
c:OtherProductsAndServicesMember 2019-01-01 2019-03-31 0000831001 c:DepositRelatedFeesMember
c:GlobalConsumerBankingMember 2019-01-01 2019-03-31 0000831001 c:OtherProductsAndServicesMember
us-gaap:CorporateAndOtherMember 2019-01-01 2019-03-31 0000831001 c:InstitutionalClientsGroupMember
2019-01-01 2019-03-31 0000831001 c:TransactionalServiceFeesMember c:InstitutionalClientsGroupMember
2019-01-01 2019-03-31 0000831001 c:InvestmentBankingMember 2019-01-01 2019-03-31 0000831001
c:GlobalConsumerBankingMember 2019-01-01 2019-03-31 0000831001 c:BrokerageCommissionsMember
c:InstitutionalClientsGroupMember 2019-01-01 2019-03-31 0000831001 c:InsurancePremiumsMember
c:GlobalConsumerBankingMember 2019-01-01 2019-03-31 0000831001 c:TransactionalServiceFeesMember
2019-01-01 2019-03-31 0000831001 c:LoanServicingMember 2019-01-01 2019-03-31 0000831001
c:TransactionalServiceFeesMember c:GlobalConsumerBankingMember 2018-01-01 2018-03-31 0000831001
c:TransactionalServiceFeesMember us-gaap:CorporateAndOtherMember 2018-01-01 2018-03-31 0000831001
c:InsuranceDistributionRevenueMember c:InstitutionalClientsGroupMember 2018-01-01 2018-03-31 0000831001
c:TransactionalServiceFeesMember c:InstitutionalClientsGroupMember 2018-01-01 2018-03-31 0000831001
c:CorporateFinanceMember 2018-01-01 2018-03-31 0000831001 c:TransactionalServiceFeesMember 2018-01-01
2018-03-31 0000831001 c:InvestmentBankingMember c:InstitutionalClientsGroupMember 2018-01-01 2018-03-31
0000831001 c:OtherProductsAndServicesMember us-gaap:CorporateAndOtherMember 2018-01-01 2018-03-31
0000831001 c:LoanServicingMember c:GlobalConsumerBankingMember 2018-01-01 2018-03-31 0000831001
c:CreditAndBankCardIncomeCardRelatedLoanFeesMember 2018-01-01 2018-03-31 0000831001
c:BrokerageCommissionsMember c:GlobalConsumerBankingMember 2018-01-01 2018-03-31 0000831001
c:CreditAndBankCardIncomeInterchangeFeesMember c:InstitutionalClientsGroupMember 2018-01-01 2018-03-31
0000831001 c:BrokerageCommissionsMember us-gaap:CorporateAndOtherMember 2018-01-01 2018-03-31
0000831001 c:InsurancePremiumsMember c:InstitutionalClientsGroupMember 2018-01-01 2018-03-31 0000831001
c:BrokerageCommissionsMember 2018-01-01 2018-03-31 0000831001
c:CreditAndBankCardIncomeInterchangeFeesMember c:GlobalConsumerBankingMember 2018-01-01 2018-03-31
0000831001 c:InstitutionalClientsGroupMember 2018-01-01 2018-03-31 0000831001
c:InsuranceDistributionRevenueMember c:GlobalConsumerBankingMember 2018-01-01 2018-03-31 0000831001
c:OtherProductsAndServicesMember 2018-01-01 2018-03-31 0000831001 c:GlobalConsumerBankingMember
2018-01-01 2018-03-31 0000831001 c:DepositRelatedFeesMember 2018-01-01 2018-03-31 0000831001
c:InvestmentBankingMember 2018-01-01 2018-03-31 0000831001 c:CorporateFinanceMember
c:InstitutionalClientsGroupMember 2018-01-01 2018-03-31 0000831001 c:DepositRelatedFeesMember
c:GlobalConsumerBankingMember 2018-01-01 2018-03-31 0000831001
c:CreditAndBankCardIncomeCardRewardsAndPartnerPaymentsMember c:GlobalConsumerBankingMember
2018-01-01 2018-03-31 0000831001 c:InsuranceDistributionRevenueMember us-gaap:CorporateAndOtherMember

Edgar Filing: CITIGROUP INC - Form 10-Q

2018-01-01 2018-03-31 0000831001 c:CreditAndBankCardIncomeCardRewardsAndPartnerPaymentsMember
c:InstitutionalClientsGroupMember 2018-01-01 2018-03-31 0000831001 c:OtherProductsAndServicesMember
c:InstitutionalClientsGroupMember 2018-01-01 2018-03-31 0000831001 c:OtherProductsAndServicesMember
c:GlobalConsumerBankingMember 2018-01-01 2018-03-31 0000831001
c:CreditAndBankCardIncomeCardRelatedLoanFeesMember us-gaap:CorporateAndOtherMember 2018-01-01
2018-03-31 0000831001 c:InvestmentBankingMember us-gaap:CorporateAndOtherMember 2018-01-01 2018-03-31
0000831001 c:LoanServicingMember c:InstitutionalClientsGroupMember 2018-01-01 2018-03-31 0000831001
c:InsurancePremiumsMember us-gaap:CorporateAndOtherMember 2018-01-01 2018-03-31 0000831001
c:CreditAndBankCardIncomeInterchangeFeesMember us-gaap:CorporateAndOtherMember 2018-01-01 2018-03-31
0000831001 c:CorporateFinanceMember c:GlobalConsumerBankingMember 2018-01-01 2018-03-31 0000831001
c:CreditAndBankCardIncomeCardRewardsAndPartnerPaymentsMember 2018-01-01 2018-03-31 0000831001
c:InsurancePremiumsMember c:GlobalConsumerBankingMember 2018-01-01 2018-03-31 0000831001
c:LoanServicingMember us-gaap:CorporateAndOtherMember 2018-01-01 2018-03-31 0000831001
us-gaap:CorporateAndOtherMember 2018-01-01 2018-03-31 0000831001 c:LoanServicingMember 2018-01-01
2018-03-31 0000831001 c:CreditAndBankCardIncomeCardRewardsAndPartnerPaymentsMember
us-gaap:CorporateAndOtherMember 2018-01-01 2018-03-31 0000831001 c:InvestmentBankingMember
c:GlobalConsumerBankingMember 2018-01-01 2018-03-31 0000831001
c:CreditAndBankCardIncomeCardRelatedLoanFeesMember c:InstitutionalClientsGroupMember 2018-01-01
2018-03-31 0000831001 c:InsuranceDistributionRevenueMember 2018-01-01 2018-03-31 0000831001
c:BrokerageCommissionsMember c:InstitutionalClientsGroupMember 2018-01-01 2018-03-31 0000831001
c:DepositRelatedFeesMember us-gaap:CorporateAndOtherMember 2018-01-01 2018-03-31 0000831001
c:CreditAndBankCardIncomeCardRelatedLoanFeesMember c:GlobalConsumerBankingMember 2018-01-01
2018-03-31 0000831001 c:CorporateFinanceMember us-gaap:CorporateAndOtherMember 2018-01-01 2018-03-31
0000831001 c:CreditAndBankCardIncomeInterchangeFeesMember 2018-01-01 2018-03-31 0000831001
c:DepositRelatedFeesMember c:InstitutionalClientsGroupMember 2018-01-01 2018-03-31 0000831001
c:InsurancePremiumsMember 2018-01-01 2018-03-31 0000831001 c:CustodyFeesMember
c:GlobalConsumerBankingMember 2019-01-01 2019-03-31 0000831001 c:GuaranteeFeesMember 2019-01-01
2019-03-31 0000831001 c:GuaranteeFeesMember c:GlobalConsumerBankingMember 2019-01-01 2019-03-31
0000831001 c:FiduciaryFeesMember c:InstitutionalClientsGroupMember 2019-01-01 2019-03-31 0000831001
c:GuaranteeFeesMember c:InstitutionalClientsGroupMember 2019-01-01 2019-03-31 0000831001
c:GuaranteeFeesMember us-gaap:CorporateAndOtherMember 2019-01-01 2019-03-31 0000831001
c:CustodyFeesMember 2019-01-01 2019-03-31 0000831001 c:CustodyFeesMember
us-gaap:CorporateAndOtherMember 2019-01-01 2019-03-31 0000831001
c:AdministrationAndOtherFiduciaryFeesMember c:GlobalConsumerBankingMember 2019-01-01 2019-03-31
0000831001 c:AdministrationAndOtherFiduciaryFeesMember 2019-01-01 2019-03-31 0000831001
c:AdministrationAndOtherFiduciaryFeesMember us-gaap:CorporateAndOtherMember 2019-01-01 2019-03-31
0000831001 c:FiduciaryFeesMember 2019-01-01 2019-03-31 0000831001
c:AdministrationAndOtherFiduciaryFeesMember c:InstitutionalClientsGroupMember 2019-01-01 2019-03-31
0000831001 c:FiduciaryFeesMember c:GlobalConsumerBankingMember 2019-01-01 2019-03-31 0000831001
c:FiduciaryFeesMember us-gaap:CorporateAndOtherMember 2019-01-01 2019-03-31 0000831001
c:CustodyFeesMember c:InstitutionalClientsGroupMember 2019-01-01 2019-03-31 0000831001
c:FiduciaryFeesMember 2018-01-01 2018-03-31 0000831001 c:GuaranteeFeesMember 2018-01-01 2018-03-31
0000831001 c:CustodyFeesMember us-gaap:CorporateAndOtherMember 2018-01-01 2018-03-31 0000831001
c:FiduciaryFeesMember c:InstitutionalClientsGroupMember 2018-01-01 2018-03-31 0000831001
c:CustodyFeesMember 2018-01-01 2018-03-31 0000831001 c:CustodyFeesMember
c:GlobalConsumerBankingMember 2018-01-01 2018-03-31 0000831001
c:AdministrationAndOtherFiduciaryFeesMember 2018-01-01 2018-03-31 0000831001 c:GuaranteeFeesMember
c:GlobalConsumerBankingMember 2018-01-01 2018-03-31 0000831001
c:AdministrationAndOtherFiduciaryFeesMember us-gaap:CorporateAndOtherMember 2018-01-01 2018-03-31
0000831001 c:FiduciaryFeesMember us-gaap:CorporateAndOtherMember 2018-01-01 2018-03-31 0000831001
c:CustodyFeesMember c:InstitutionalClientsGroupMember 2018-01-01 2018-03-31 0000831001

Edgar Filing: CITIGROUP INC - Form 10-Q

c:GuaranteeFeesMember c:InstitutionalClientsGroupMember 2018-01-01 2018-03-31 0000831001
c:AdministrationAndOtherFiduciaryFeesMember c:GlobalConsumerBankingMember 2018-01-01 2018-03-31
0000831001 c:GuaranteeFeesMember us-gaap:CorporateAndOtherMember 2018-01-01 2018-03-31 0000831001
c:AdministrationAndOtherFiduciaryFeesMember c:InstitutionalClientsGroupMember 2018-01-01 2018-03-31
0000831001 c:FiduciaryFeesMember c:GlobalConsumerBankingMember 2018-01-01 2018-03-31 0000831001
c:CommissionsAndFeesMember 2019-01-01 2019-03-31 0000831001 c:DepositRelatedFeesBankOverdraftMember
2018-01-01 2018-03-31 0000831001 c:DepositRelatedFeesBankOverdraftMember 2019-01-01 2019-03-31
0000831001 c:CommissionsAndFeesMember 2018-01-01 2018-03-31 0000831001
us-gaap:ForeignExchangeContractMember 2019-01-01 2019-03-31 0000831001 us-gaap:CreditRiskContractMember
2018-01-01 2018-03-31 0000831001 us-gaap:ForeignExchangeContractMember 2018-01-01 2018-03-31 0000831001
us-gaap:InterestRateContractMember 2019-01-01 2019-03-31 0000831001 c:CommodityAndOtherContractsMember
2019-01-01 2019-03-31 0000831001 us-gaap:EquityContractMember 2019-01-01 2019-03-31 0000831001
us-gaap:EquityContractMember 2018-01-01 2018-03-31 0000831001 c:CommodityAndOtherContractsMember
2018-01-01 2018-03-31 0000831001 us-gaap:CreditRiskContractMember 2019-01-01 2019-03-31 0000831001
us-gaap:InterestRateContractMember 2018-01-01 2018-03-31 0000831001 country:US
us-gaap:OtherPostretirementBenefitPlansDefinedBenefitMember 2018-01-01 2018-03-31 0000831001
us-gaap:ForeignPlanMember us-gaap:OtherPostretirementBenefitPlansDefinedBenefitMember 2018-01-01
2018-03-31 0000831001 us-gaap:ForeignPlanMember
us-gaap:OtherPostretirementBenefitPlansDefinedBenefitMember 2019-01-01 2019-03-31 0000831001 country:US
us-gaap:OtherPostretirementBenefitPlansDefinedBenefitMember 2019-01-01 2019-03-31 0000831001
us-gaap:ForeignPlanMember us-gaap:OtherPostretirementBenefitPlansDefinedBenefitMember 2018-01-01
2018-12-31 0000831001 srt:WeightedAverageMember us-gaap:ForeignPlanMember
us-gaap:PensionPlansDefinedBenefitMember 2018-01-01 2018-12-31 0000831001 country:US
us-gaap:NonqualifiedPlanMember us-gaap:PensionPlansDefinedBenefitMember 2019-01-01 2019-03-31 0000831001
country:US us-gaap:QualifiedPlanMember us-gaap:PensionPlansDefinedBenefitMember 2019-01-01 2019-03-31
0000831001 srt:WeightedAverageMember us-gaap:ForeignPlanMember
us-gaap:PensionPlansDefinedBenefitMember 2019-01-01 2019-03-31 0000831001 country:US
us-gaap:NonqualifiedPlanMember us-gaap:PensionPlansDefinedBenefitMember 2018-01-01 2018-12-31 0000831001
country:US us-gaap:OtherPostretirementBenefitPlansDefinedBenefitMember 2018-01-01 2018-12-31 0000831001
country:US us-gaap:QualifiedPlanMember us-gaap:PensionPlansDefinedBenefitMember 2018-01-01 2018-12-31
0000831001 country:US us-gaap:OtherPostretirementBenefitPlansDefinedBenefitMember 2019-03-31 0000831001
srt:WeightedAverageMember us-gaap:ForeignPlanMember us-gaap:PensionPlansDefinedBenefitMember 2018-03-31
0000831001 srt:WeightedAverageMember us-gaap:ForeignPlanMember
us-gaap:PensionPlansDefinedBenefitMember 2019-03-31 0000831001 srt:WeightedAverageMember
us-gaap:ForeignPlanMember us-gaap:PensionPlansDefinedBenefitMember 2018-12-31 0000831001 country:US
us-gaap:OtherPostretirementBenefitPlansDefinedBenefitMember 2018-03-31 0000831001
us-gaap:ForeignPlanMember us-gaap:OtherPostretirementBenefitPlansDefinedBenefitMember 2018-03-31
0000831001 us-gaap:ForeignPlanMember us-gaap:OtherPostretirementBenefitPlansDefinedBenefitMember
2019-03-31 0000831001 country:US us-gaap:QualifiedPlanMember us-gaap:PensionPlansDefinedBenefitMember
2018-12-31 0000831001 country:US us-gaap:QualifiedPlanMember us-gaap:PensionPlansDefinedBenefitMember
2019-03-31 0000831001 country:US us-gaap:NonqualifiedPlanMember us-gaap:PensionPlansDefinedBenefitMember
2019-03-31 0000831001 country:US us-gaap:NonqualifiedPlanMember us-gaap:PensionPlansDefinedBenefitMember
2018-03-31 0000831001 country:US us-gaap:NonqualifiedPlanMember us-gaap:PensionPlansDefinedBenefitMember
2018-12-31 0000831001 country:US us-gaap:QualifiedPlanMember us-gaap:PensionPlansDefinedBenefitMember
2018-03-31 0000831001 us-gaap:ForeignPlanMember
us-gaap:OtherPostretirementBenefitPlansDefinedBenefitMember 2018-12-31 0000831001 country:US
us-gaap:OtherPostretirementBenefitPlansDefinedBenefitMember 2018-12-31 0000831001 country:US
us-gaap:PensionPlansDefinedBenefitMember 2018-01-01 2018-03-31 0000831001 us-gaap:ForeignPlanMember
us-gaap:PensionPlansDefinedBenefitMember 2019-01-01 2019-03-31 0000831001 country:US
us-gaap:PensionPlansDefinedBenefitMember 2019-01-01 2019-03-31 0000831001 us-gaap:ForeignPlanMember
us-gaap:PensionPlansDefinedBenefitMember 2018-01-01 2018-03-31 0000831001

c:SignificantPlansMeasuredQuarterlyMember country:US
 us-gaap:OtherPostretirementBenefitPlansDefinedBenefitMember 2019-01-01 2019-03-31 0000831001
 c:SignificantPlansMeasuredQuarterlyMember us-gaap:ForeignPlanMember
 us-gaap:OtherPostretirementBenefitPlansDefinedBenefitMember 2019-01-01 2019-03-31 0000831001
 c:SignificantPlansMeasuredQuarterlyMember us-gaap:ForeignPlanMember
 us-gaap:PensionPlansDefinedBenefitMember 2019-01-01 2019-03-31 0000831001
 c:OtherThanSignificantPlansMeasuredAnnuallyMember country:US
 us-gaap:OtherPostretirementBenefitPlansDefinedBenefitMember 2018-12-31 0000831001
 c:OtherThanSignificantPlansMeasuredAnnuallyMember country:US us-gaap:PensionPlansDefinedBenefitMember
 2018-12-31 0000831001 c:SignificantPlansMeasuredQuarterlyMember country:US
 us-gaap:PensionPlansDefinedBenefitMember 2019-01-01 2019-03-31 0000831001 us-gaap:ForeignPlanMember
 us-gaap:PensionPlansDefinedBenefitMember 2019-03-31 0000831001
 c:OtherThanSignificantPlansMeasuredAnnuallyMember us-gaap:ForeignPlanMember
 us-gaap:OtherPostretirementBenefitPlansDefinedBenefitMember 2018-12-31 0000831001
 us-gaap:ForeignPlanMember us-gaap:PensionPlansDefinedBenefitMember 2018-12-31 0000831001 country:US
 us-gaap:PensionPlansDefinedBenefitMember 2019-03-31 0000831001 c:SignificantPlansMeasuredQuarterlyMember
 us-gaap:ForeignPlanMember us-gaap:PensionPlansDefinedBenefitMember 2018-12-31 0000831001
 c:SignificantPlansMeasuredQuarterlyMember us-gaap:ForeignPlanMember
 us-gaap:OtherPostretirementBenefitPlansDefinedBenefitMember 2018-12-31 0000831001
 c:SignificantPlansMeasuredQuarterlyMember country:US
 us-gaap:OtherPostretirementBenefitPlansDefinedBenefitMember 2018-12-31 0000831001
 c:OtherThanSignificantPlansMeasuredAnnuallyMember us-gaap:ForeignPlanMember
 us-gaap:PensionPlansDefinedBenefitMember 2018-12-31 0000831001 c:SignificantPlansMeasuredQuarterlyMember
 country:US us-gaap:PensionPlansDefinedBenefitMember 2018-12-31 0000831001 country:US
 us-gaap:PensionPlansDefinedBenefitMember 2018-12-31 0000831001 country:US us-gaap:NonqualifiedPlanMember
 us-gaap:OtherPostretirementBenefitPlansDefinedBenefitMember 2019-03-31 0000831001
 us-gaap:ForeignPlanMember us-gaap:QualifiedPlanMember
 us-gaap:OtherPostretirementBenefitPlansDefinedBenefitMember 2019-03-31 0000831001
 us-gaap:ForeignPlanMember us-gaap:NonqualifiedPlanMember us-gaap:PensionPlansDefinedBenefitMember
 2019-03-31 0000831001 us-gaap:ForeignPlanMember us-gaap:NonqualifiedPlanMember
 us-gaap:OtherPostretirementBenefitPlansDefinedBenefitMember 2019-03-31 0000831001 country:US
 us-gaap:QualifiedPlanMember us-gaap:OtherPostretirementBenefitPlansDefinedBenefitMember 2019-03-31
 0000831001 us-gaap:ForeignPlanMember us-gaap:QualifiedPlanMember
 us-gaap:PensionPlansDefinedBenefitMember 2019-03-31 0000831001
 us-gaap:PostemploymentRetirementBenefitsMember 2018-01-01 2018-03-31 0000831001
 us-gaap:PostemploymentRetirementBenefitsMember 2019-01-01 2019-03-31 0000831001
 us-gaap:ForeignPlanMember us-gaap:PensionPlansDefinedBenefitMember 2018-10-01 2018-12-31 0000831001
 country:US us-gaap:OtherPostretirementBenefitPlansDefinedBenefitMember 2018-10-01 2018-12-31 0000831001
 us-gaap:ForeignPlanMember us-gaap:OtherPostretirementBenefitPlansDefinedBenefitMember 2018-10-01
 2018-12-31 0000831001 country:US us-gaap:PensionPlansDefinedBenefitMember 2018-10-01 2018-12-31
 0000831001 us-gaap:AccumulatedDefinedBenefitPlansAdjustmentMember 2019-03-31 0000831001 2018-01-01
 2018-12-31 0000831001 us-gaap:AccumulatedDefinedBenefitPlansAdjustmentMember 2018-12-31 0000831001
 us-gaap:AccumulatedDefinedBenefitPlansAdjustmentMember 2017-12-31 0000831001 srt:MinimumMember
 us-gaap:ForeignPlanMember us-gaap:PensionPlansDefinedBenefitMember 2018-12-31 0000831001
 srt:MaximumMember us-gaap:ForeignPlanMember us-gaap:PensionPlansDefinedBenefitMember 2019-03-31
 0000831001 srt:MaximumMember us-gaap:ForeignPlanMember us-gaap:PensionPlansDefinedBenefitMember
 2018-12-31 0000831001 srt:MinimumMember us-gaap:ForeignPlanMember
 us-gaap:PensionPlansDefinedBenefitMember 2019-03-31 0000831001 srt:MinimumMember
 us-gaap:ForeignPlanMember us-gaap:PensionPlansDefinedBenefitMember 2018-03-31 0000831001
 srt:MaximumMember us-gaap:ForeignPlanMember us-gaap:PensionPlansDefinedBenefitMember 2018-03-31
 0000831001 srt:MinimumMember us-gaap:ForeignPlanMember us-gaap:PensionPlansDefinedBenefitMember

Edgar Filing: CITIGROUP INC - Form 10-Q

2018-04-01 2018-06-30 0000831001 srt:MinimumMember us-gaap:ForeignPlanMember
us-gaap:PensionPlansDefinedBenefitMember 2019-01-01 2019-03-31 0000831001 srt:MaximumMember
us-gaap:ForeignPlanMember us-gaap:PensionPlansDefinedBenefitMember 2018-04-01 2018-06-30 0000831001
srt:MaximumMember us-gaap:ForeignPlanMember us-gaap:PensionPlansDefinedBenefitMember 2019-01-01
2019-03-31 0000831001 us-gaap:ScenarioForecastMember 2019-04-01 2019-12-31 0000831001
c:SeriesAAPreferredStockMember us-gaap:PreferredStockMember 2019-01-01 2019-03-31 0000831001
c:EmployeeAndDirectorsStockOptionsMember 2018-01-01 2018-03-31 0000831001
c:SeriesAAPreferredStockMember us-gaap:PreferredStockMember 2019-02-01 2019-02-28 0000831001
c:EmployeeAndDirectorsStockOptionsMember 2018-03-31 0000831001
us-gaap:ForeignGovernmentDebtSecuritiesMember 2018-12-31 0000831001
us-gaap:CorporateDebtSecuritiesMember 2018-12-31 0000831001 us-gaap:AssetBackedSecuritiesMember
2018-12-31 0000831001 us-gaap:OtherDebtSecuritiesMember 2018-12-31 0000831001
us-gaap:EquitySecuritiesMember 2018-12-31 0000831001 us-gaap:USTreasuryAndGovernmentMember 2018-12-31
0000831001 us-gaap:MortgageBackedSecuritiesMember 2018-12-31 0000831001
us-gaap:USStatesAndPoliticalSubdivisionsMember 2018-12-31 0000831001 us-gaap:EquitySecuritiesMember
2019-03-31 0000831001 us-gaap:AssetBackedSecuritiesMember 2019-03-31 0000831001
us-gaap:USStatesAndPoliticalSubdivisionsMember 2019-03-31 0000831001
us-gaap:MortgageBackedSecuritiesMember 2019-03-31 0000831001 us-gaap:USTreasuryAndGovernmentMember
2019-03-31 0000831001 us-gaap:OtherDebtSecuritiesMember 2019-03-31 0000831001
us-gaap:CorporateDebtSecuritiesMember 2019-03-31 0000831001
us-gaap:ForeignGovernmentDebtSecuritiesMember 2019-03-31 0000831001 c:Maturity31to90DaysMember
2019-03-31 0000831001 us-gaap:MaturityUpTo30DaysMember 2019-03-31 0000831001
us-gaap:MaturityOver90DaysMember 2019-03-31 0000831001 us-gaap:MaturityOvernightAndOnDemandMember
2019-03-31 0000831001 us-gaap:MaturityOver90DaysMember 2018-12-31 0000831001
us-gaap:MaturityOvernightAndOnDemandMember 2018-12-31 0000831001 us-gaap:MaturityUpTo30DaysMember
2018-12-31 0000831001 c:Maturity31to90DaysMember 2018-12-31 0000831001
c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember 2019-03-31 0000831001
us-gaap:AssetBackedSecuritiesMember 2019-03-31 0000831001 us-gaap:DebtSecuritiesMember 2019-03-31
0000831001 us-gaap:MortgageBackedSecuritiesMember 2018-12-31 0000831001
us-gaap:CommercialMortgageBackedSecuritiesMember 2018-12-31 0000831001
c:ForeignResidentialMortgageBackedSecuritiesMember 2018-12-31 0000831001
us-gaap:USStatesAndPoliticalSubdivisionsMember 2019-03-31 0000831001
us-gaap:USTreasuryAndGovernmentMember 2019-03-31 0000831001
us-gaap:ForeignGovernmentDebtSecuritiesMember 2019-03-31 0000831001 us-gaap:OtherDebtSecuritiesMember
2018-12-31 0000831001 us-gaap:USTreasurySecuritiesMember 2019-03-31 0000831001
us-gaap:USGovernmentAgenciesDebtSecuritiesMember 2019-03-31 0000831001
us-gaap:USStatesAndPoliticalSubdivisionsMember 2018-12-31 0000831001 us-gaap:AssetBackedSecuritiesMember
2018-12-31 0000831001 us-gaap:USTreasuryAndGovernmentMember 2018-12-31 0000831001
us-gaap:OtherDebtSecuritiesMember 2019-03-31 0000831001
c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember 2018-12-31 0000831001
c:MortgageBackedSecuritiesAltAMember 2019-03-31 0000831001 us-gaap:CorporateDebtSecuritiesMember
2019-03-31 0000831001 c:ForeignResidentialMortgageBackedSecuritiesMember 2019-03-31 0000831001
c:MortgageBackedSecuritiesAltAMember 2018-12-31 0000831001 us-gaap:USTreasurySecuritiesMember
2018-12-31 0000831001 us-gaap:CommercialMortgageBackedSecuritiesMember 2019-03-31 0000831001
us-gaap:DebtSecuritiesMember 2018-12-31 0000831001 us-gaap:USGovernmentAgenciesDebtSecuritiesMember
2018-12-31 0000831001 us-gaap:MortgageBackedSecuritiesMember 2019-03-31 0000831001
us-gaap:ForeignGovernmentDebtSecuritiesMember 2018-12-31 0000831001
us-gaap:CorporateDebtSecuritiesMember 2018-12-31 0000831001 us-gaap:OtherDebtSecuritiesMember
us-gaap:AvailableforsaleSecuritiesMember 2018-03-31 0000831001 us-gaap:MortgageBackedSecuritiesMember
us-gaap:HeldtomaturitySecuritiesMember 2018-03-31 0000831001
us-gaap:USStatesAndPoliticalSubdivisionsMember us-gaap:HeldtomaturitySecuritiesMember 2018-03-31

Edgar Filing: CITIGROUP INC - Form 10-Q

0000831001 us-gaap:USStatesAndPoliticalSubdivisionsMember us-gaap:AvailableforsaleSecuritiesMember
2018-01-01 2018-03-31 0000831001 us-gaap:MortgageBackedSecuritiesMember
us-gaap:AvailableforsaleSecuritiesMember 2018-03-31 0000831001
us-gaap:USStatesAndPoliticalSubdivisionsMember us-gaap:HeldtomaturitySecuritiesMember 2018-01-01
2018-03-31 0000831001 us-gaap:ForeignGovernmentDebtSecuritiesMember
us-gaap:AvailableforsaleSecuritiesMember 2018-01-01 2018-03-31 0000831001
us-gaap:CorporateDebtSecuritiesMember us-gaap:AvailableforsaleSecuritiesMember 2018-01-01 2018-03-31
0000831001 us-gaap:MortgageBackedSecuritiesMember us-gaap:AvailableforsaleSecuritiesMember 2017-12-31
0000831001 us-gaap:MortgageBackedSecuritiesMember us-gaap:HeldtomaturitySecuritiesMember 2017-12-31
0000831001 us-gaap:AvailableforsaleSecuritiesMember 2017-12-31 0000831001
us-gaap:AvailableforsaleSecuritiesMember 2018-01-01 2018-03-31 0000831001
us-gaap:USStatesAndPoliticalSubdivisionsMember us-gaap:AvailableforsaleSecuritiesMember 2017-12-31
0000831001 us-gaap:MortgageBackedSecuritiesMember us-gaap:AvailableforsaleSecuritiesMember 2018-01-01
2018-03-31 0000831001 us-gaap:USStatesAndPoliticalSubdivisionsMember
us-gaap:HeldtomaturitySecuritiesMember 2017-12-31 0000831001 us-gaap:HeldtomaturitySecuritiesMember
2018-01-01 2018-03-31 0000831001 us-gaap:ForeignGovernmentDebtSecuritiesMember
us-gaap:AvailableforsaleSecuritiesMember 2017-12-31 0000831001
us-gaap:USStatesAndPoliticalSubdivisionsMember us-gaap:AvailableforsaleSecuritiesMember 2018-03-31
0000831001 us-gaap:HeldtomaturitySecuritiesMember 2017-12-31 0000831001
us-gaap:AvailableforsaleSecuritiesMember 2018-03-31 0000831001
us-gaap:ForeignGovernmentDebtSecuritiesMember us-gaap:AvailableforsaleSecuritiesMember 2018-03-31
0000831001 us-gaap:HeldtomaturitySecuritiesMember 2018-03-31 0000831001 us-gaap:OtherDebtSecuritiesMember
us-gaap:AvailableforsaleSecuritiesMember 2018-01-01 2018-03-31 0000831001
us-gaap:MortgageBackedSecuritiesMember us-gaap:HeldtomaturitySecuritiesMember 2018-01-01 2018-03-31
0000831001 us-gaap:CorporateDebtSecuritiesMember us-gaap:AvailableforsaleSecuritiesMember 2018-03-31
0000831001 us-gaap:OtherDebtSecuritiesMember us-gaap:AvailableforsaleSecuritiesMember 2017-12-31
0000831001 us-gaap:CorporateDebtSecuritiesMember us-gaap:AvailableforsaleSecuritiesMember 2017-12-31
0000831001 c:CorporateDebtAssetBackedAndOtherDebtSecuritiesMember 2019-03-31 0000831001
c:CorporateDebtAssetBackedAndOtherDebtSecuritiesMember 2018-12-31 0000831001
us-gaap:AccountingStandardsUpdate201712Member 2018-01-01 0000831001
us-gaap:MortgageBackedSecuritiesMember 2019-03-01 2019-03-31 0000831001
us-gaap:MortgageBackedSecuritiesMember 2018-03-31 0000831001 us-gaap:AvailableforsaleSecuritiesMember
2019-01-01 2019-03-31 0000831001 us-gaap:HeldtomaturitySecuritiesMember 2019-01-01 2019-03-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember 2019-01-01 2019-03-31 0000831001
us-gaap:FairValueMeasuredAtNetAssetValuePerShareMember us-gaap:RealEstateFundsMember 2018-12-31
0000831001 c:MutualCollectiveInvestmentFundsMember 2019-03-31 0000831001
us-gaap:FairValueMeasuredAtNetAssetValuePerShareMember c:MutualCollectiveInvestmentFundsMember
2019-03-31 0000831001 us-gaap:FairValueMeasuredAtNetAssetValuePerShareMember 2019-03-31 0000831001
c:MutualCollectiveInvestmentFundsMember 2018-12-31 0000831001
us-gaap:FairValueMeasuredAtNetAssetValuePerShareMember us-gaap:HedgeFundsMember 2018-12-31
0000831001 us-gaap:PrivateEquityFundsMember 2018-12-31 0000831001
us-gaap:FairValueMeasuredAtNetAssetValuePerShareMember us-gaap:HedgeFundsMember 2019-03-31
0000831001 us-gaap:RealEstateFundsMember 2019-03-31 0000831001 us-gaap:HedgeFundsMember 2018-12-31
0000831001 us-gaap:FairValueMeasuredAtNetAssetValuePerShareMember
c:MutualCollectiveInvestmentFundsMember 2018-12-31 0000831001 us-gaap:RealEstateFundsMember 2018-12-31
0000831001 us-gaap:FairValueMeasuredAtNetAssetValuePerShareMember 2018-12-31 0000831001
us-gaap:FairValueMeasuredAtNetAssetValuePerShareMember us-gaap:PrivateEquityFundsMember 2018-12-31
0000831001 us-gaap:FairValueMeasuredAtNetAssetValuePerShareMember us-gaap:RealEstateFundsMember
2019-03-31 0000831001 us-gaap:FairValueMeasuredAtNetAssetValuePerShareMember
us-gaap:PrivateEquityFundsMember 2019-03-31 0000831001 us-gaap:PrivateEquityFundsMember 2019-03-31
0000831001 us-gaap:HedgeFundsMember 2019-01-01 2019-03-31 0000831001 us-gaap:HedgeFundsMember

Edgar Filing: CITIGROUP INC - Form 10-Q

2019-03-31 0000831001 us-gaap:HeldtomaturitySecuritiesMember 2018-01-01 2018-03-31 0000831001
us-gaap:AvailableforsaleSecuritiesMember 2018-01-01 2018-03-31 0000831001
us-gaap:EstimateOfFairValueFairValueDisclosureMember c:MarketableEquitySecuritiesMember 2018-12-31
0000831001 us-gaap:HeldtomaturitySecuritiesMember 2018-12-31 0000831001
us-gaap:PortionAtOtherThanFairValueFairValueDisclosureMember c:NonMarketableEquitySecuritiesMember
2019-03-31 0000831001 c:NonMarketableSecuritiesMeasuredUsingMeasurementAlternativeMember 2019-03-31
0000831001 us-gaap:HeldtomaturitySecuritiesMember 2019-03-31 0000831001
us-gaap:EstimateOfFairValueFairValueDisclosureMember c:NonMarketableEquitySecuritiesMember 2019-03-31
0000831001 c:NonMarketableSecuritiesMeasuredUsingMeasurementAlternativeMember 2018-12-31 0000831001
us-gaap:EstimateOfFairValueFairValueDisclosureMember c:MarketableEquitySecuritiesMember 2019-03-31
0000831001 us-gaap:AvailableforsaleSecuritiesMember 2018-12-31 0000831001
us-gaap:PortionAtOtherThanFairValueFairValueDisclosureMember c:NonMarketableEquitySecuritiesMember
2018-12-31 0000831001 us-gaap:AvailableforsaleSecuritiesMember 2019-03-31 0000831001
us-gaap:EstimateOfFairValueFairValueDisclosureMember c:NonMarketableEquitySecuritiesMember 2018-12-31
0000831001 us-gaap:HeldtomaturitySecuritiesMember 2019-03-31 0000831001
us-gaap:MortgageBackedSecuritiesMember us-gaap:AvailableforsaleSecuritiesMember 2019-01-01 2019-03-31
0000831001 us-gaap:CorporateDebtSecuritiesMember us-gaap:AvailableforsaleSecuritiesMember 2019-03-31
0000831001 us-gaap:USStatesAndPoliticalSubdivisionsMember us-gaap:AvailableforsaleSecuritiesMember
2018-12-31 0000831001 us-gaap:HeldtomaturitySecuritiesMember 2018-12-31 0000831001
us-gaap:USStatesAndPoliticalSubdivisionsMember us-gaap:AvailableforsaleSecuritiesMember 2019-01-01
2019-03-31 0000831001 us-gaap:USStatesAndPoliticalSubdivisionsMember
us-gaap:HeldtomaturitySecuritiesMember 2018-12-31 0000831001 us-gaap:MortgageBackedSecuritiesMember
us-gaap:HeldtomaturitySecuritiesMember 2019-01-01 2019-03-31 0000831001
us-gaap:HeldtomaturitySecuritiesMember 2019-01-01 2019-03-31 0000831001
us-gaap:ForeignGovernmentDebtSecuritiesMember us-gaap:AvailableforsaleSecuritiesMember 2019-01-01
2019-03-31 0000831001 us-gaap:USStatesAndPoliticalSubdivisionsMember
us-gaap:AvailableforsaleSecuritiesMember 2019-03-31 0000831001 us-gaap:OtherDebtSecuritiesMember
us-gaap:AvailableforsaleSecuritiesMember 2019-03-31 0000831001 us-gaap:AvailableforsaleSecuritiesMember
2019-01-01 2019-03-31 0000831001 us-gaap:MortgageBackedSecuritiesMember
us-gaap:HeldtomaturitySecuritiesMember 2018-12-31 0000831001 us-gaap:OtherDebtSecuritiesMember
us-gaap:AvailableforsaleSecuritiesMember 2019-01-01 2019-03-31 0000831001
us-gaap:MortgageBackedSecuritiesMember us-gaap:HeldtomaturitySecuritiesMember 2019-03-31 0000831001
us-gaap:OtherDebtSecuritiesMember us-gaap:AvailableforsaleSecuritiesMember 2018-12-31 0000831001
us-gaap:USStatesAndPoliticalSubdivisionsMember us-gaap:HeldtomaturitySecuritiesMember 2019-01-01
2019-03-31 0000831001 us-gaap:MortgageBackedSecuritiesMember us-gaap:AvailableforsaleSecuritiesMember
2019-03-31 0000831001 us-gaap:AvailableforsaleSecuritiesMember 2019-03-31 0000831001
us-gaap:MortgageBackedSecuritiesMember us-gaap:AvailableforsaleSecuritiesMember 2018-12-31 0000831001
us-gaap:ForeignGovernmentDebtSecuritiesMember us-gaap:AvailableforsaleSecuritiesMember 2019-03-31
0000831001 us-gaap:ForeignGovernmentDebtSecuritiesMember us-gaap:AvailableforsaleSecuritiesMember
2018-12-31 0000831001 us-gaap:CorporateDebtSecuritiesMember us-gaap:AvailableforsaleSecuritiesMember
2019-01-01 2019-03-31 0000831001 us-gaap:AvailableforsaleSecuritiesMember 2018-12-31 0000831001
us-gaap:USStatesAndPoliticalSubdivisionsMember us-gaap:HeldtomaturitySecuritiesMember 2019-03-31
0000831001 us-gaap:CorporateDebtSecuritiesMember us-gaap:AvailableforsaleSecuritiesMember 2018-12-31
0000831001 srt:MaximumMember us-gaap:HedgeFundsMember 2019-01-01 2019-03-31 0000831001
srt:MinimumMember us-gaap:HedgeFundsMember 2018-01-01 2018-12-31 0000831001 srt:MinimumMember
us-gaap:HedgeFundsMember 2019-01-01 2019-03-31 0000831001 srt:MaximumMember
us-gaap:HedgeFundsMember 2018-01-01 2018-12-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember
c:LTVGreaterthan100percentMember 2018-12-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember
us-gaap:ResidentialMortgageMember c:LTVGreaterthan100percentMember 2018-12-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember
us-gaap:LtvLessThan80PercentMember 2018-12-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:Ltv80To100PercentMember 2018-12-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember
us-gaap:HomeEquityMember c:LTVGreaterthan100percentMember 2018-12-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember
us-gaap:Ltv80To100PercentMember 2018-12-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember
us-gaap:LtvLessThan80PercentMember 2018-12-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember
us-gaap:HomeEquityMember us-gaap:Ltv80To100PercentMember 2018-12-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember us-gaap:HomeEquityMember us-gaap:LtvLessThan80PercentMember
2018-12-31 0000831001 us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember
c:InstallmentAndOtherMember c:ContingentPrincipalForgivenessMember 2018-01-01 2018-03-31 0000831001
srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember
c:ContingentPrincipalForgivenessMember 2018-01-01 2018-03-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember us-gaap:PrincipalForgivenessMember
2018-01-01 2018-03-31 0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:PrincipalForgivenessMember 2018-01-01 2018-03-31 0000831001 us-gaap:NonUsMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember 2018-01-01 2018-03-31
0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember 2018-01-01 2018-03-31
0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:CreditCardReceivablesMember 2018-01-01 2018-03-31 0000831001 us-gaap:NonUsMember
us-gaap:ConsumerPortfolioSegmentMember 2018-01-01 2018-03-31 0000831001 us-gaap:NonUsMember
us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember 2018-01-01 2018-03-31 0000831001
us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember 2018-01-01
2018-03-31 0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:HomeEquityMember 2018-01-01 2018-03-31 0000831001 us-gaap:NonUsMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember 2018-01-01 2018-03-31
0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:ResidentialMortgageMember us-gaap:PrincipalForgivenessMember 2018-01-01 2018-03-31 0000831001
srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember
us-gaap:PaymentDeferralMember 2018-01-01 2018-03-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember
c:ContingentPrincipalForgivenessMember 2018-01-01 2018-03-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember 2018-01-01 2018-03-31 0000831001
us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember
c:ContingentPrincipalForgivenessMember 2018-01-01 2018-03-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember
c:ContingentPrincipalForgivenessMember 2018-01-01 2018-03-31 0000831001 us-gaap:NonUsMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember us-gaap:PaymentDeferralMember
2018-01-01 2018-03-31 0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
c:CommercialMarketLoansMember 2018-01-01 2018-03-31 0000831001 us-gaap:NonUsMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember
us-gaap:PaymentDeferralMember 2018-01-01 2018-03-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember c:ContingentPrincipalForgivenessMember 2018-01-01 2018-03-31
0000831001 us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember
c:ContingentPrincipalForgivenessMember 2018-01-01 2018-03-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember 2018-01-01 2018-03-31
0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
c:CommercialMarketLoansMember us-gaap:PrincipalForgivenessMember 2018-01-01 2018-03-31 0000831001
us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember
c:ContingentPrincipalForgivenessMember 2018-01-01 2018-03-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember us-gaap:PaymentDeferralMember
2018-01-01 2018-03-31 0000831001 us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember
c:CommercialMarketLoansMember us-gaap:PrincipalForgivenessMember 2018-01-01 2018-03-31 0000831001

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember
us-gaap:PrincipalForgivenessMember 2018-01-01 2018-03-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember
c:ContingentPrincipalForgivenessMember 2018-01-01 2018-03-31 0000831001 us-gaap:NonUsMember
us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember us-gaap:PrincipalForgivenessMember
2018-01-01 2018-03-31 0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
c:CommercialMarketLoansMember us-gaap:PaymentDeferralMember 2018-01-01 2018-03-31 0000831001
us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember us-gaap:PaymentDeferralMember 2018-01-01
2018-03-31 0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:HomeEquityMember us-gaap:PaymentDeferralMember 2018-01-01 2018-03-31 0000831001
us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember
us-gaap:PaymentDeferralMember 2018-01-01 2018-03-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember
us-gaap:PaymentDeferralMember 2018-01-01 2018-03-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:HomeEquityMember c:ContingentPrincipalForgivenessMember
2018-01-01 2018-03-31 0000831001 us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:CreditCardReceivablesMember us-gaap:PrincipalForgivenessMember 2018-01-01 2018-03-31 0000831001
us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember us-gaap:PrincipalForgivenessMember
2018-01-01 2018-03-31 0000831001 us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:ResidentialMortgageMember c:ContingentPrincipalForgivenessMember 2018-01-01 2018-03-31 0000831001
srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember us-gaap:PaymentDeferralMember 2018-01-01
2018-03-31 0000831001 us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember
c:InstallmentAndOtherMember us-gaap:PaymentDeferralMember 2018-01-01 2018-03-31 0000831001
srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember us-gaap:HomeEquityMember
us-gaap:PrincipalForgivenessMember 2018-01-01 2018-03-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember
us-gaap:PrincipalForgivenessMember 2018-01-01 2018-03-31 0000831001 c:OutsideOfNorthAmericaMember
us-gaap:GovernmentGuaranteedCollateralMember us-gaap:ConsumerPortfolioSegmentMember 2018-12-31
0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember us-gaap:HomeEquityMember
2018-12-31 0000831001 c:OutsideOfNorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:ResidentialMortgageMember us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember
2018-12-31 0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:CreditCardReceivablesMember 2018-12-31 0000831001 c:OutsideOfNorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember 2018-12-31 0000831001
srt:NorthAmericaMember us-gaap:GovernmentGuaranteedCollateralMember
us-gaap:ConsumerPortfolioSegmentMember 2018-12-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2018-12-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember c:GCBAndCitiHoldingsConsumerMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2018-12-31 0000831001
srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember
2018-12-31 0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember 2018-12-31
0000831001 c:OutsideOfNorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:CreditCardReceivablesMember 2018-12-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember
c:FinancingReceivables30to89DaysPastDueMember 2018-12-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember c:OtherLoanMember 2018-12-31 0000831001
c:OutsideOfNorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember
c:FinancingReceivables30to89DaysPastDueMember 2018-12-31 0000831001 c:OutsideOfNorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember 2018-12-31 0000831001
us-gaap:GovernmentGuaranteedCollateralMember us-gaap:ConsumerPortfolioSegmentMember
c:GCBAndCitiHoldingsConsumerMember 2018-12-31 0000831001 c:OutsideOfNorthAmericaMember

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2018-12-31 0000831001
c:OutsideOfNorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:CreditCardReceivablesMember c:FinancingReceivables30to89DaysPastDueMember 2018-12-31
0000831001 c:OutsideOfNorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember 2018-12-31
0000831001 us-gaap:ConsumerPortfolioSegmentMember c:GCBAndCitiHoldingsConsumerMember
c:FinancingReceivables30to89DaysPastDueMember 2018-12-31 0000831001 c:OutsideOfNorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember 2018-12-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember c:OtherLoanMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2018-12-31 0000831001
srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
c:FinancingReceivables30to89DaysPastDueMember 2018-12-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:HomeEquityMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2018-12-31 0000831001
us-gaap:GovernmentGuaranteedCollateralMember us-gaap:ConsumerPortfolioSegmentMember 2018-12-31
0000831001 srt:NorthAmericaMember us-gaap:GovernmentGuaranteedCollateralMember
us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember 2018-12-31 0000831001
c:OutsideOfNorthAmericaMember us-gaap:GovernmentGuaranteedCollateralMember
us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember 2018-12-31 0000831001
srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2018-12-31 0000831001
srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember
2018-12-31 0000831001 c:OutsideOfNorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2018-12-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember c:GCBAndCitiHoldingsConsumerMember 2018-12-31 0000831001
srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember
c:FinancingReceivables30to89DaysPastDueMember 2018-12-31 0000831001 c:OutsideOfNorthAmericaMember
us-gaap:GovernmentGuaranteedCollateralMember us-gaap:ConsumerPortfolioSegmentMember
c:InstallmentAndOtherMember 2018-12-31 0000831001 c:OutsideOfNorthAmericaMember
us-gaap:GovernmentGuaranteedCollateralMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:ResidentialMortgageMember 2018-12-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:HomeEquityMember
c:FinancingReceivables30to89DaysPastDueMember 2018-12-31 0000831001 c:OutsideOfNorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember
c:FinancingReceivables30to89DaysPastDueMember 2018-12-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2018-12-31 0000831001
srt:NorthAmericaMember us-gaap:GovernmentGuaranteedCollateralMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember 2018-12-31 0000831001
srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember
c:FinancingReceivables30to89DaysPastDueMember 2018-12-31 0000831001
us-gaap:GovernmentGuaranteedCollateralMember us-gaap:ConsumerPortfolioSegmentMember c:OtherLoanMember
2018-12-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember
c:FinancingReceivables30to89DaysPastDueMember 2018-12-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2018-12-31 0000831001
srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2018-12-31 0000831001
c:OutsideOfNorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2018-12-31 0000831001
srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember 2018-12-31

Edgar Filing: CITIGROUP INC - Form 10-Q

0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:ResidentialMortgageMember c:FinancingReceivables30to89DaysPastDueMember 2018-12-31 0000831001
srt:NorthAmericaMember us-gaap:GovernmentGuaranteedCollateralMember
us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember 2018-12-31 0000831001
srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2018-12-31 0000831001
srt:NorthAmericaMember us-gaap:GovernmentGuaranteedCollateralMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:HomeEquityMember 2018-12-31 0000831001
c:OutsideOfNorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
c:FinancingReceivables30to89DaysPastDueMember 2018-12-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember c:OtherLoanMember
c:FinancingReceivables30to89DaysPastDueMember 2018-12-31 0000831001 c:OutsideOfNorthAmericaMember
us-gaap:GovernmentGuaranteedCollateralMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:CreditCardReceivablesMember 2018-12-31 0000831001 c:OutsideOfNorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2018-12-31 0000831001
srt:NorthAmericaMember us-gaap:GovernmentGuaranteedCollateralMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember 2018-12-31 0000831001
c:OutsideOfNorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember
c:FinancingReceivables30to89DaysPastDueMember 2018-12-31 0000831001 c:FICOScore680to760Member
us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember 2018-12-31 0000831001
c:FICOScoreLessthan680Member us-gaap:ConsumerPortfolioSegmentMember
us-gaap:CreditCardReceivablesMember 2018-12-31 0000831001 c:FICOScore680to760Member
us-gaap:ConsumerPortfolioSegmentMember 2018-12-31 0000831001 c:FICOScore680to760Member
us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember 2018-12-31 0000831001
c:FICOScoreGreaterThan760Member us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember
2018-12-31 0000831001 c:FICOScoreGreaterThan760Member us-gaap:ConsumerPortfolioSegmentMember
us-gaap:CreditCardReceivablesMember 2018-12-31 0000831001 c:FICOScoreGreaterThan760Member
us-gaap:ConsumerPortfolioSegmentMember 2018-12-31 0000831001 c:FICOScoreLessthan680Member
us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember 2018-12-31 0000831001
c:FICOScoreGreaterThan760Member us-gaap:ConsumerPortfolioSegmentMember
us-gaap:ResidentialMortgageMember 2018-12-31 0000831001 c:FICOScore680to760Member
us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember 2018-12-31 0000831001
c:FICOScore680to760Member us-gaap:ConsumerPortfolioSegmentMember us-gaap:HomeEquityMember
2018-12-31 0000831001 c:FICOScoreGreaterThan760Member us-gaap:ConsumerPortfolioSegmentMember
us-gaap:HomeEquityMember 2018-12-31 0000831001 c:FICOScoreLessthan680Member
us-gaap:ConsumerPortfolioSegmentMember 2018-12-31 0000831001 c:FICOScoreLessthan680Member
us-gaap:ConsumerPortfolioSegmentMember us-gaap:HomeEquityMember 2018-12-31 0000831001
c:FICOScoreLessthan680Member us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember
2018-12-31 0000831001 country:US us-gaap:ConsumerPortfolioSegmentMember
c:InstallmentsRevolvingCreditAndOtherMember 2019-03-31 0000831001 us-gaap:NonUsMember
us-gaap:ConsumerPortfolioSegmentMember c:CommercialAndIndustrialMember 2018-12-31 0000831001
country:US us-gaap:ConsumerPortfolioSegmentMember us-gaap:MortgagesMember 2018-12-31 0000831001
country:US us-gaap:ConsumerPortfolioSegmentMember 2019-03-31 0000831001 country:US
us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember 2019-03-31 0000831001
country:US us-gaap:ConsumerPortfolioSegmentMember c:InstallmentsRevolvingCreditAndOtherMember
2018-12-31 0000831001 us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:CreditCardReceivablesMember 2019-03-31 0000831001 us-gaap:NonUsMember
us-gaap:ConsumerPortfolioSegmentMember 2018-12-31 0000831001 country:US
us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember 2018-12-31 0000831001
us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember c:CommercialAndIndustrialMember

Edgar Filing: CITIGROUP INC - Form 10-Q

2019-03-31 0000831001 us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember
c:LeaseFinancingMember 2018-12-31 0000831001 us-gaap:NonUsMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:MortgagesMember 2019-03-31 0000831001 country:US
us-gaap:ConsumerPortfolioSegmentMember c:CommercialAndIndustrialMember 2019-03-31 0000831001
us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember
c:InstallmentsRevolvingCreditAndOtherMember 2019-03-31 0000831001 country:US
us-gaap:ConsumerPortfolioSegmentMember c:CommercialAndIndustrialMember 2018-12-31 0000831001
us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember
2018-12-31 0000831001 country:US us-gaap:ConsumerPortfolioSegmentMember us-gaap:MortgagesMember
2019-03-31 0000831001 us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember
c:InstallmentsRevolvingCreditAndOtherMember 2018-12-31 0000831001 country:US
us-gaap:ConsumerPortfolioSegmentMember 2018-12-31 0000831001 us-gaap:NonUsMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:MortgagesMember 2018-12-31 0000831001
us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember 2019-03-31 0000831001
us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember c:LeaseFinancingMember 2019-03-31
0000831001 us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember 2019-03-31
0000831001 us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember 2019-03-31
0000831001 us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember 2019-01-01
2019-03-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember us-gaap:HomeEquityMember 2019-03-31
0000831001 us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember 2019-03-31
0000831001 us-gaap:ConsumerPortfolioSegmentMember us-gaap:HomeEquityMember 2018-01-01 2018-03-31
0000831001 us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember 2019-01-01
2019-03-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember c:IndividualInstallmentAndOtherMember
2019-01-01 2019-03-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember
us-gaap:ResidentialMortgageMember 2018-01-01 2018-03-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember 2019-01-01 2019-03-31
0000831001 us-gaap:ConsumerPortfolioSegmentMember c:IndividualInstallmentAndOtherMember 2018-01-01
2018-03-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember 2018-01-01 2018-03-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember 2018-01-01 2018-03-31
0000831001 us-gaap:ConsumerPortfolioSegmentMember c:IndividualInstallmentAndOtherMember 2019-03-31
0000831001 us-gaap:ConsumerPortfolioSegmentMember us-gaap:HomeEquityMember 2019-01-01 2019-03-31
0000831001 us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember 2018-01-01
2018-03-31 0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember 2019-01-01
2019-03-31 0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
c:CommercialMarketLoansMember 2019-01-01 2019-03-31 0000831001 us-gaap:NonUsMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember 2019-01-01 2019-03-31
0000831001 us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember
2019-01-01 2019-03-31 0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:CreditCardReceivablesMember 2019-01-01 2019-03-31 0000831001 us-gaap:NonUsMember
us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember 2019-01-01 2019-03-31
0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember us-gaap:HomeEquityMember
2019-01-01 2019-03-31 0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:ResidentialMortgageMember 2019-01-01 2019-03-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember 2019-01-01 2019-03-31 0000831001
us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember 2019-01-01 2019-03-31 0000831001
us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember
2019-01-01 2019-03-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember us-gaap:HomeEquityMember
2018-12-31 0000831001 srt:NorthAmericaMember c:NewOfficeOfComptrollerOfCurrencyGuidanceMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember 2019-01-01 2019-03-31
0000831001 us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember 2018-12-31
0000831001 srt:NorthAmericaMember c:NewOfficeOfComptrollerOfCurrencyGuidanceMember

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember 2018-01-01 2018-03-31
0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember us-gaap:HomeEquityMember
2019-03-31 0000831001 srt:NorthAmericaMember us-gaap:GovernmentGuaranteedCollateralMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2019-03-31 0000831001
srt:NorthAmericaMember us-gaap:GovernmentGuaranteedCollateralMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember
c:FinancingReceivables30to89DaysPastDueMember 2018-12-31 0000831001 srt:NorthAmericaMember
c:NewOfficeOfComptrollerOfCurrencyGuidanceMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:HomeEquityMember 2019-01-01 2019-03-31 0000831001 srt:NorthAmericaMember
us-gaap:GovernmentGuaranteedCollateralMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:ResidentialMortgageMember us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember
2018-12-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember
2018-12-31 0000831001 srt:NorthAmericaMember c:NewOfficeOfComptrollerOfCurrencyGuidanceMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:HomeEquityMember 2018-01-01 2018-03-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember 2018-01-01 2018-12-31 0000831001 srt:NorthAmericaMember
us-gaap:GovernmentGuaranteedCollateralMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:ResidentialMortgageMember c:FinancingReceivables30to89DaysPastDueMember 2019-03-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember 2018-01-01 2018-12-31
0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:ResidentialMortgageMember 2019-03-31 0000831001 c:FICOScoreGreaterThan760Member
us-gaap:ConsumerPortfolioSegmentMember 2019-03-31 0000831001 c:FICOScoreLessthan680Member
us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember 2019-03-31 0000831001
c:FICOScoreGreaterThan760Member us-gaap:ConsumerPortfolioSegmentMember
us-gaap:CreditCardReceivablesMember 2019-03-31 0000831001 c:FICOScore680to760Member
us-gaap:ConsumerPortfolioSegmentMember 2019-03-31 0000831001 c:FICOScoreLessthan680Member
us-gaap:ConsumerPortfolioSegmentMember us-gaap:HomeEquityMember 2019-03-31 0000831001
c:FICOScore680to760Member us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember
2019-03-31 0000831001 c:FICOScore680to760Member us-gaap:ConsumerPortfolioSegmentMember
us-gaap:CreditCardReceivablesMember 2019-03-31 0000831001 c:FICOScoreGreaterThan760Member
us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember 2019-03-31 0000831001
c:FICOScoreGreaterThan760Member us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember
2019-03-31 0000831001 c:FICOScoreLessthan680Member us-gaap:ConsumerPortfolioSegmentMember
us-gaap:CreditCardReceivablesMember 2019-03-31 0000831001 c:FICOScore680to760Member
us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember 2019-03-31 0000831001
c:FICOScoreGreaterThan760Member us-gaap:ConsumerPortfolioSegmentMember us-gaap:HomeEquityMember
2019-03-31 0000831001 c:FICOScoreLessthan680Member us-gaap:ConsumerPortfolioSegmentMember
c:InstallmentAndOtherMember 2019-03-31 0000831001 c:FICOScore680to760Member
us-gaap:ConsumerPortfolioSegmentMember us-gaap:HomeEquityMember 2019-03-31 0000831001
c:FICOScoreLessthan680Member us-gaap:ConsumerPortfolioSegmentMember 2019-03-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember
c:LTVGreaterthan100percentMember 2019-03-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember
us-gaap:ResidentialMortgageMember us-gaap:LtvLessThan80PercentMember 2019-03-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember us-gaap:Ltv80To100PercentMember 2019-03-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember us-gaap:LtvLessThan80PercentMember 2019-03-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember
us-gaap:Ltv80To100PercentMember 2019-03-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember
c:LTVGreaterthan100percentMember 2019-03-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember
us-gaap:HomeEquityMember c:LTVGreaterthan100percentMember 2019-03-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember us-gaap:HomeEquityMember us-gaap:LtvLessThan80PercentMember
2019-03-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember us-gaap:HomeEquityMember

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:Ltv80To100PercentMember 2019-03-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember
us-gaap:CreditCardReceivablesMember 2018-12-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember
c:IndividualInstallmentAndOtherMember 2018-12-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember
us-gaap:CreditCardReceivablesMember 2018-01-01 2018-12-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember us-gaap:HomeEquityMember 2018-01-01 2018-12-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember c:IndividualInstallmentAndOtherMember 2018-01-01 2018-12-31
0000831001 us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember 2018-01-01
2018-12-31 0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:HomeEquityMember c:ContingentPrincipalForgivenessMember 2019-01-01 2019-03-31 0000831001
srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember
c:ContingentPrincipalForgivenessMember 2019-01-01 2019-03-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember
us-gaap:PaymentDeferralMember 2019-01-01 2019-03-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember
us-gaap:PrincipalForgivenessMember 2019-01-01 2019-03-31 0000831001 us-gaap:NonUsMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember
us-gaap:PrincipalForgivenessMember 2019-01-01 2019-03-31 0000831001 us-gaap:NonUsMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:PrincipalForgivenessMember 2019-01-01 2019-03-31
0000831001 us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:ResidentialMortgageMember us-gaap:PaymentDeferralMember 2019-01-01 2019-03-31 0000831001
us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember us-gaap:PaymentDeferralMember 2019-01-01
2019-03-31 0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:PaymentDeferralMember 2019-01-01 2019-03-31 0000831001 us-gaap:NonUsMember
us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember
us-gaap:PrincipalForgivenessMember 2019-01-01 2019-03-31 0000831001 us-gaap:NonUsMember
us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember
c:ContingentPrincipalForgivenessMember 2019-01-01 2019-03-31 0000831001 us-gaap:NonUsMember
us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember
c:ContingentPrincipalForgivenessMember 2019-01-01 2019-03-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember
c:ContingentPrincipalForgivenessMember 2019-01-01 2019-03-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember c:ContingentPrincipalForgivenessMember 2019-01-01 2019-03-31
0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
c:CommercialMarketLoansMember us-gaap:PaymentDeferralMember 2019-01-01 2019-03-31 0000831001
us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember
us-gaap:PrincipalForgivenessMember 2019-01-01 2019-03-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:PrincipalForgivenessMember 2019-01-01 2019-03-31
0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember
us-gaap:PaymentDeferralMember 2019-01-01 2019-03-31 0000831001 us-gaap:NonUsMember
us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember us-gaap:PaymentDeferralMember
2019-01-01 2019-03-31 0000831001 us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember
c:ContingentPrincipalForgivenessMember 2019-01-01 2019-03-31 0000831001 us-gaap:NonUsMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember
us-gaap:PaymentDeferralMember 2019-01-01 2019-03-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember
c:ContingentPrincipalForgivenessMember 2019-01-01 2019-03-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember us-gaap:PrincipalForgivenessMember
2019-01-01 2019-03-31 0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
c:CommercialMarketLoansMember us-gaap:PrincipalForgivenessMember 2019-01-01 2019-03-31 0000831001
srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember
us-gaap:PaymentDeferralMember 2019-01-01 2019-03-31 0000831001 srt:NorthAmericaMember

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:ConsumerPortfolioSegmentMember us-gaap:HomeEquityMember us-gaap:PrincipalForgivenessMember
2019-01-01 2019-03-31 0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:ResidentialMortgageMember c:ContingentPrincipalForgivenessMember 2019-01-01 2019-03-31 0000831001
us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember
c:ContingentPrincipalForgivenessMember 2019-01-01 2019-03-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember
us-gaap:PrincipalForgivenessMember 2019-01-01 2019-03-31 0000831001 us-gaap:NonUsMember
us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember us-gaap:PaymentDeferralMember
2019-01-01 2019-03-31 0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:HomeEquityMember us-gaap:PaymentDeferralMember 2019-01-01 2019-03-31 0000831001
us-gaap:NonUsMember us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember
c:ContingentPrincipalForgivenessMember 2019-01-01 2019-03-31 0000831001 us-gaap:NonUsMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember
us-gaap:PrincipalForgivenessMember 2019-01-01 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember 2019-01-01 2019-03-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember c:GCBAAndCitiHoldingsConsumerMember
c:FinancingReceivables30to89DaysPastDueMember 2019-03-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember c:GCBAAndCitiHoldingsConsumerMember 2019-03-31 0000831001
srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember 2019-03-31 0000831001
c:OutsideOfNorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:ResidentialMortgageMember 2019-03-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember
c:OtherLoanMember 2019-03-31 0000831001 c:OutsideOfNorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember
c:FinancingReceivables30to89DaysPastDueMember 2019-03-31 0000831001 c:OutsideOfNorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember 2019-03-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember c:GCBAAndCitiHoldingsConsumerMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2019-03-31 0000831001
srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember
2019-03-31 0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
c:CommercialMarketLoansMember us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember
2019-03-31 0000831001 c:OutsideOfNorthAmericaMember us-gaap:GovernmentGuaranteedCollateralMember
us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember 2019-03-31 0000831001
srt:NorthAmericaMember us-gaap:GovernmentGuaranteedCollateralMember
us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember 2019-03-31 0000831001
srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
c:FinancingReceivables30to89DaysPastDueMember 2019-03-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2019-03-31 0000831001
c:OutsideOfNorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember
c:FinancingReceivables30to89DaysPastDueMember 2019-03-31 0000831001 c:OutsideOfNorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember c:FinancingReceivables30to89DaysPastDueMember 2019-03-31
0000831001 c:OutsideOfNorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember 2019-03-31
0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
c:CommercialMarketLoansMember 2019-03-31 0000831001 srt:NorthAmericaMember
us-gaap:GovernmentGuaranteedCollateralMember us-gaap:ConsumerPortfolioSegmentMember
c:CommercialMarketLoansMember 2019-03-31 0000831001 c:OutsideOfNorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember 2019-03-31 0000831001
c:OutsideOfNorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2019-03-31 0000831001
c:OutsideOfNorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember
2019-03-31 0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember

Edgar Filing: CITIGROUP INC - Form 10-Q

c:InstallmentAndOtherMember c:FinancingReceivables30to89DaysPastDueMember 2019-03-31 0000831001
c:OutsideOfNorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:ResidentialMortgageMember us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember
2019-03-31 0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:CreditCardReceivablesMember c:FinancingReceivables30to89DaysPastDueMember 2019-03-31
0000831001 c:OutsideOfNorthAmericaMember us-gaap:GovernmentGuaranteedCollateralMember
us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember 2019-03-31 0000831001
srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember
c:FinancingReceivables30to89DaysPastDueMember 2019-03-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember 2019-03-31 0000831001
c:OutsideOfNorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2019-03-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember c:OtherLoanMember
c:FinancingReceivables30to89DaysPastDueMember 2019-03-31 0000831001 c:OutsideOfNorthAmericaMember
us-gaap:GovernmentGuaranteedCollateralMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:CreditCardReceivablesMember 2019-03-31 0000831001 us-gaap:GovernmentGuaranteedCollateralMember
us-gaap:ConsumerPortfolioSegmentMember c:GCBAndCitiHoldingsConsumerMember 2019-03-31 0000831001
c:OutsideOfNorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:CreditCardReceivablesMember us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember
2019-03-31 0000831001 c:OutsideOfNorthAmericaMember us-gaap:GovernmentGuaranteedCollateralMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember 2019-03-31 0000831001
c:OutsideOfNorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2019-03-31 0000831001
srt:NorthAmericaMember us-gaap:GovernmentGuaranteedCollateralMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember 2019-03-31 0000831001
srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember us-gaap:CreditCardReceivablesMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2019-03-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember c:FinancingReceivables30to89DaysPastDueMember 2019-03-31
0000831001 srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2019-03-31 0000831001
srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember c:CommercialMarketLoansMember
c:FinancingReceivables30to89DaysPastDueMember 2019-03-31 0000831001 srt:NorthAmericaMember
us-gaap:GovernmentGuaranteedCollateralMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:HomeEquityMember 2019-03-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember c:InstallmentAndOtherMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2019-03-31 0000831001
srt:NorthAmericaMember us-gaap:GovernmentGuaranteedCollateralMember
us-gaap:ConsumerPortfolioSegmentMember 2019-03-31 0000831001 srt:NorthAmericaMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2019-03-31 0000831001
srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember us-gaap:HomeEquityMember
c:FinancingReceivables30to89DaysPastDueMember 2019-03-31 0000831001
us-gaap:GovernmentGuaranteedCollateralMember us-gaap:ConsumerPortfolioSegmentMember 2019-03-31
0000831001 c:OutsideOfNorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
us-gaap:CreditCardReceivablesMember c:FinancingReceivables30to89DaysPastDueMember 2019-03-31
0000831001 c:OutsideOfNorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember
c:InstallmentAndOtherMember c:FinancingReceivables30to89DaysPastDueMember 2019-03-31 0000831001
srt:NorthAmericaMember us-gaap:GovernmentGuaranteedCollateralMember
us-gaap:ConsumerPortfolioSegmentMember us-gaap:ResidentialMortgageMember 2019-03-31 0000831001
srt:NorthAmericaMember us-gaap:ConsumerPortfolioSegmentMember us-gaap:HomeEquityMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2019-03-31 0000831001

Edgar Filing: CITIGROUP INC - Form 10-Q

c:OutsideOfNorthAmericaMember us-gaap:GovernmentGuaranteedCollateralMember
us-gaap:ConsumerPortfolioSegmentMember 2019-03-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember
c:OtherLoanMember us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2019-03-31
0000831001 us-gaap:GovernmentGuaranteedCollateralMember us-gaap:ConsumerPortfolioSegmentMember
c:OtherLoanMember 2019-03-31 0000831001 us-gaap:CommercialPortfolioSegmentMember
c:CommercialAndIndustrialMember 2019-01-01 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:LoansToFinancialInstitutionsMember 2018-01-01 2018-03-31
0000831001 us-gaap:CommercialPortfolioSegmentMember c:OthersMember 2018-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:LoansToFinancialInstitutionsMember 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember us-gaap:MortgagesMember 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:LoansToFinancialInstitutionsMember 2018-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:CommercialAndIndustrialMember 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember us-gaap:MortgagesMember 2018-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:OthersMember 2019-01-01 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:CommercialAndIndustrialMember 2018-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember us-gaap:MortgagesMember 2018-01-01 2018-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember us-gaap:MortgagesMember 2019-01-01 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember 2018-01-01 2018-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:LoansToFinancialInstitutionsMember 2019-01-01 2019-03-31
0000831001 us-gaap:CommercialPortfolioSegmentMember c:OthersMember 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember 2018-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:OthersMember 2018-01-01 2018-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:CommercialAndIndustrialMember 2018-01-01 2018-03-31
0000831001 us-gaap:CommercialPortfolioSegmentMember us-gaap:MortgagesMember 2018-12-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:LoansToFinancialInstitutionsMember 2018-12-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:CommercialAndIndustrialMember 2018-12-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:OthersMember 2018-12-31 0000831001
us-gaap:CommercialPortfolioSegmentMember us-gaap:MortgagesMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2018-12-31 0000831001
us-gaap:CommercialPortfolioSegmentMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2018-12-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:LeaseFinancingMember 2018-12-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:OthersMember c:FinancingReceivables30to89DaysPastDueMember
2018-12-31 0000831001 us-gaap:CommercialPortfolioSegmentMember c:LeaseFinancingMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2018-12-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:LeaseFinancingMember
c:FinancingReceivables30to89DaysPastDueMember 2018-12-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:OthersMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2018-12-31 0000831001
us-gaap:CommercialPortfolioSegmentMember us-gaap:MortgagesMember
c:FinancingReceivables30to89DaysPastDueMember 2018-12-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:CommercialAndIndustrialMember
c:FinancingReceivables30to89DaysPastDueMember 2018-12-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:LoansToFinancialInstitutionsMember
c:FinancingReceivables30to89DaysPastDueMember 2018-12-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:FinancingReceivables30to89DaysPastDueMember 2018-12-31
0000831001 us-gaap:CommercialPortfolioSegmentMember c:CommercialAndIndustrialMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2018-12-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:LoansToFinancialInstitutionsMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2018-12-31 0000831001
us-gaap:NonUsMember us-gaap:CommercialPortfolioSegmentMember c:CommercialAndIndustrialMember

Edgar Filing: CITIGROUP INC - Form 10-Q

2018-12-31 0000831001 us-gaap:NonUsMember us-gaap:CommercialPortfolioSegmentMember 2019-03-31
0000831001 us-gaap:NonUsMember us-gaap:CommercialPortfolioSegmentMember us-gaap:MortgagesMember
2019-03-31 0000831001 us-gaap:NonUsMember us-gaap:CommercialPortfolioSegmentMember 2018-12-31
0000831001 country:US us-gaap:CommercialPortfolioSegmentMember c:CommercialAndIndustrialMember
2019-03-31 0000831001 country:US us-gaap:CommercialPortfolioSegmentMember us-gaap:MortgagesMember
2018-12-31 0000831001 country:US us-gaap:CommercialPortfolioSegmentMember c:LeaseFinancingMember
2019-03-31 0000831001 country:US us-gaap:CommercialPortfolioSegmentMember
c:LoansToFinancialInstitutionsMember 2018-12-31 0000831001 us-gaap:NonUsMember
us-gaap:CommercialPortfolioSegmentMember us-gaap:MortgagesMember 2018-12-31 0000831001 country:US
us-gaap:CommercialPortfolioSegmentMember 2019-03-31 0000831001 country:US
us-gaap:CommercialPortfolioSegmentMember c:CommercialAndIndustrialMember 2018-12-31 0000831001
us-gaap:NonUsMember us-gaap:CommercialPortfolioSegmentMember c:LeaseFinancingMember 2019-03-31
0000831001 us-gaap:NonUsMember us-gaap:CommercialPortfolioSegmentMember c:LeaseFinancingMember
2018-12-31 0000831001 country:US us-gaap:CommercialPortfolioSegmentMember
c:InstallmentsRevolvingCreditAndOtherMember 2018-12-31 0000831001 country:US
us-gaap:CommercialPortfolioSegmentMember c:LoansToFinancialInstitutionsMember 2019-03-31 0000831001
us-gaap:NonUsMember us-gaap:CommercialPortfolioSegmentMember c:LoansToFinancialInstitutionsMember
2019-03-31 0000831001 country:US us-gaap:CommercialPortfolioSegmentMember c:LeaseFinancingMember
2018-12-31 0000831001 us-gaap:NonUsMember us-gaap:CommercialPortfolioSegmentMember
c:InstallmentsRevolvingCreditAndOtherMember 2019-03-31 0000831001 country:US
us-gaap:CommercialPortfolioSegmentMember us-gaap:MortgagesMember 2019-03-31 0000831001
us-gaap:NonUsMember us-gaap:CommercialPortfolioSegmentMember c:GovernmentAndOfficialInstitutionsMember
2018-12-31 0000831001 us-gaap:NonUsMember us-gaap:CommercialPortfolioSegmentMember
c:LoansToFinancialInstitutionsMember 2018-12-31 0000831001 country:US
us-gaap:CommercialPortfolioSegmentMember c:InstallmentsRevolvingCreditAndOtherMember 2019-03-31
0000831001 country:US us-gaap:CommercialPortfolioSegmentMember 2018-12-31 0000831001
us-gaap:NonUsMember us-gaap:CommercialPortfolioSegmentMember c:CommercialAndIndustrialMember
2019-03-31 0000831001 us-gaap:NonUsMember us-gaap:CommercialPortfolioSegmentMember
c:GovernmentAndOfficialInstitutionsMember 2019-03-31 0000831001 us-gaap:NonUsMember
us-gaap:CommercialPortfolioSegmentMember c:InstallmentsRevolvingCreditAndOtherMember 2018-12-31
0000831001 us-gaap:CommercialPortfolioSegmentMember c:CommercialMarketLoansMember 2019-01-01
2019-03-31 0000831001 us-gaap:CommercialPortfolioSegmentMember c:CommercialAndIndustrialMember
2018-01-01 2018-12-31 0000831001 us-gaap:CommercialPortfolioSegmentMember c:LeaseFinancingMember
2018-01-01 2018-12-31 0000831001 us-gaap:CommercialPortfolioSegmentMember
c:LoansToFinancialInstitutionsMember 2018-01-01 2018-12-31 0000831001
us-gaap:CommercialPortfolioSegmentMember 2018-01-01 2018-12-31 0000831001
us-gaap:CommercialPortfolioSegmentMember us-gaap:MortgagesMember 2018-01-01 2018-12-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:OthersMember 2018-01-01 2018-12-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:ChangesInAmountOrTimingOfInterestPaymentsMember
2018-01-01 2018-03-31 0000831001 us-gaap:CommercialPortfolioSegmentMember
c:ChangesInAmountOrTimingOfPrincipalPaymentsMember 2018-01-01 2018-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:CommercialAndIndustrialMember
c:ChangesInAmountOrTimingOfInterestPaymentsMember 2018-01-01 2018-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember
c:ChangesInAmountOrTimingOfPrincipalAndInterestPaymentsMember 2018-01-01 2018-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:CommercialAndIndustrialMember
c:ChangesInAmountOrTimingOfPrincipalAndInterestPaymentsMember 2018-01-01 2018-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember us-gaap:MortgagesMember
c:ChangesInAmountOrTimingOfPrincipalPaymentsMember 2018-01-01 2018-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:CommercialAndIndustrialMember
c:ChangesInAmountOrTimingOfPrincipalPaymentsMember 2018-01-01 2018-03-31 0000831001

us-gaap:CommercialPortfolioSegmentMember us-gaap:MortgagesMember
c:ChangesInAmountOrTimingOfPrincipalAndInterestPaymentsMember 2018-01-01 2018-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember us-gaap:MortgagesMember
c:ChangesInAmountOrTimingOfInterestPaymentsMember 2018-01-01 2018-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:CommercialAndIndustrialMember
c:ChangesInAmountOrTimingOfPrincipalPaymentsMember 2019-01-01 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:ChangesInAmountOrTimingOfPrincipalPaymentsMember
2019-01-01 2019-03-31 0000831001 us-gaap:CommercialPortfolioSegmentMember us-gaap:MortgagesMember
c:ChangesInAmountOrTimingOfInterestPaymentsMember 2019-01-01 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember us-gaap:MortgagesMember
c:ChangesInAmountOrTimingOfPrincipalPaymentsMember 2019-01-01 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember
c:ChangesInAmountOrTimingOfPrincipalAndInterestPaymentsMember 2019-01-01 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:ChangesInAmountOrTimingOfInterestPaymentsMember
2019-01-01 2019-03-31 0000831001 us-gaap:CommercialPortfolioSegmentMember us-gaap:MortgagesMember
c:ChangesInAmountOrTimingOfPrincipalAndInterestPaymentsMember 2019-01-01 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:CommercialAndIndustrialMember
c:ChangesInAmountOrTimingOfInterestPaymentsMember 2019-01-01 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:CommercialAndIndustrialMember
c:ChangesInAmountOrTimingOfPrincipalAndInterestPaymentsMember 2019-01-01 2019-03-31 0000831001
us-gaap:ExternalCreditRatingNonInvestmentGradeMember us-gaap:CommercialPortfolioSegmentMember
c:LoansToFinancialInstitutionsMember 2018-12-31 0000831001
us-gaap:ExternalCreditRatingNonInvestmentGradeMember us-gaap:CommercialPortfolioSegmentMember
c:LeaseFinancingMember 2019-03-31 0000831001 us-gaap:ExternalCreditRatingNonInvestmentGradeMember
us-gaap:CommercialPortfolioSegmentMember c:OthersMember 2018-12-31 0000831001
us-gaap:ExternalCreditRatingInvestmentGradeMember us-gaap:CommercialPortfolioSegmentMember
c:CommercialAndIndustrialMember 2019-03-31 0000831001
us-gaap:ExternalCreditRatingNonInvestmentGradeMember us-gaap:CommercialPortfolioSegmentMember
c:CommercialAndIndustrialMember 2018-12-31 0000831001 us-gaap:ExternalCreditRatingInvestmentGradeMember
us-gaap:CommercialPortfolioSegmentMember c:OthersMember 2019-03-31 0000831001
us-gaap:ExternalCreditRatingNonInvestmentGradeMember us-gaap:CommercialPortfolioSegmentMember
us-gaap:MortgagesMember 2018-12-31 0000831001 us-gaap:ExternalCreditRatingInvestmentGradeMember
us-gaap:CommercialPortfolioSegmentMember c:OthersMember 2018-12-31 0000831001
us-gaap:ExternalCreditRatingNonInvestmentGradeMember us-gaap:CommercialPortfolioSegmentMember
us-gaap:MortgagesMember 2019-03-31 0000831001 us-gaap:CommercialPortfolioSegmentMember
c:PrivateBankingLoansManagedOnDelinquencyBasisMember 2018-12-31 0000831001
us-gaap:ExternalCreditRatingInvestmentGradeMember us-gaap:CommercialPortfolioSegmentMember
us-gaap:MortgagesMember 2018-12-31 0000831001 us-gaap:ExternalCreditRatingInvestmentGradeMember
us-gaap:CommercialPortfolioSegmentMember c:LeaseFinancingMember 2018-12-31 0000831001
us-gaap:ExternalCreditRatingNonInvestmentGradeMember us-gaap:CommercialPortfolioSegmentMember
c:LeaseFinancingMember 2018-12-31 0000831001 us-gaap:ExternalCreditRatingNonInvestmentGradeMember
us-gaap:CommercialPortfolioSegmentMember c:LoansToFinancialInstitutionsMember 2019-03-31 0000831001
us-gaap:ExternalCreditRatingNonInvestmentGradeMember us-gaap:CommercialPortfolioSegmentMember
2019-03-31 0000831001 us-gaap:ExternalCreditRatingNonInvestmentGradeMember
us-gaap:CommercialPortfolioSegmentMember c:OthersMember 2019-03-31 0000831001
us-gaap:ExternalCreditRatingInvestmentGradeMember us-gaap:CommercialPortfolioSegmentMember
c:LeaseFinancingMember 2019-03-31 0000831001 us-gaap:ExternalCreditRatingInvestmentGradeMember
us-gaap:CommercialPortfolioSegmentMember us-gaap:MortgagesMember 2019-03-31 0000831001
us-gaap:ExternalCreditRatingNonInvestmentGradeMember us-gaap:CommercialPortfolioSegmentMember
c:CommercialAndIndustrialMember 2019-03-31 0000831001 us-gaap:ExternalCreditRatingInvestmentGradeMember
us-gaap:CommercialPortfolioSegmentMember c:LoansToFinancialInstitutionsMember 2018-12-31 0000831001

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:ExternalCreditRatingInvestmentGradeMember us-gaap:CommercialPortfolioSegmentMember
c:LoansToFinancialInstitutionsMember 2019-03-31 0000831001
us-gaap:ExternalCreditRatingInvestmentGradeMember us-gaap:CommercialPortfolioSegmentMember 2018-12-31
0000831001 us-gaap:CommercialPortfolioSegmentMember
c:PrivateBankingLoansManagedOnDelinquencyBasisMember 2019-03-31 0000831001
us-gaap:ExternalCreditRatingInvestmentGradeMember us-gaap:CommercialPortfolioSegmentMember
c:CommercialAndIndustrialMember 2018-12-31 0000831001
us-gaap:ExternalCreditRatingNonInvestmentGradeMember us-gaap:CommercialPortfolioSegmentMember
2018-12-31 0000831001 us-gaap:ExternalCreditRatingInvestmentGradeMember
us-gaap:CommercialPortfolioSegmentMember 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:LeaseFinancingMember 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:LeaseFinancingMember 2019-01-01 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:LoansToFinancialInstitutionsMember
c:FinancingReceivables30to89DaysPastDueMember 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:LeaseFinancingMember
c:FinancingReceivables30to89DaysPastDueMember 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:CommercialAndIndustrialMember
c:FinancingReceivables30to89DaysPastDueMember 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:OthersMember c:FinancingReceivables30to89DaysPastDueMember
2019-03-31 0000831001 us-gaap:CommercialPortfolioSegmentMember
c:FinancingReceivables30to89DaysPastDueMember 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:LoansToFinancialInstitutionsMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember us-gaap:MortgagesMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:CommercialAndIndustrialMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:OthersMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember us-gaap:MortgagesMember
c:FinancingReceivables30to89DaysPastDueMember 2019-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember c:LeaseFinancingMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2019-03-31 0000831001
us-gaap:FinancialAssetAcquiredWithCreditDeteriorationMember us-gaap:CommercialPortfolioSegmentMember
2019-03-31 0000831001 us-gaap:FinancialAssetAcquiredWithCreditDeteriorationMember
us-gaap:CommercialPortfolioSegmentMember 2018-12-31 0000831001
us-gaap:FinancialAssetAcquiredWithCreditDeteriorationMember 2018-12-31 0000831001
us-gaap:FinancialAssetAcquiredWithCreditDeteriorationMember 2019-03-31 0000831001
us-gaap:FinancialAssetAcquiredWithCreditDeteriorationMember us-gaap:ConsumerPortfolioSegmentMember
2018-12-31 0000831001 us-gaap:FinancialAssetAcquiredWithCreditDeteriorationMember
us-gaap:ConsumerPortfolioSegmentMember 2019-03-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember
2017-12-31 0000831001 us-gaap:CommercialPortfolioSegmentMember 2017-12-31 0000831001
us-gaap:ConsumerPortfolioSegmentMember 2018-03-31 0000831001 c:PurchasedCreditCardRelationshipsMember
2019-03-31 0000831001 c:OtherCustomerRelationshipsMember 2019-01-01 2019-03-31 0000831001
us-gaap:ContractBasedIntangibleAssetsMember 2019-01-01 2019-03-31 0000831001
c:OtherFiniteLivedIntangibleAssetsMember 2019-01-01 2019-03-31 0000831001
us-gaap:ContractBasedIntangibleAssetsMember 2018-12-31 0000831001 c:PresentValueOfFutureProfitsMember
2019-01-01 2019-03-31 0000831001 c:OtherCustomerRelationshipsMember 2018-12-31 0000831001
us-gaap:CoreDepositsMember 2018-12-31 0000831001 c:PurchasedCreditCardRelationshipsMember 2019-01-01

Edgar Filing: CITIGROUP INC - Form 10-Q

2019-03-31 0000831001 us-gaap:IndefinitelivedIntangibleAssetsMember 2019-01-01 2019-03-31 0000831001
us-gaap:IndefinitelivedIntangibleAssetsMember 2018-12-31 0000831001 us-gaap:CoreDepositsMember 2019-01-01
2019-03-31 0000831001 c:OtherFiniteLivedIntangibleAssetsMember 2019-03-31 0000831001
c:OtherFiniteLivedIntangibleAssetsMember 2018-12-31 0000831001 c:OtherCustomerRelationshipsMember
2019-03-31 0000831001 us-gaap:IndefinitelivedIntangibleAssetsMember 2019-03-31 0000831001
c:PurchasedCreditCardRelationshipsMember 2018-12-31 0000831001 us-gaap:CoreDepositsMember 2019-03-31
0000831001 c:PresentValueOfFutureProfitsMember 2018-12-31 0000831001
us-gaap:ContractBasedIntangibleAssetsMember 2019-03-31 0000831001 c:PresentValueOfFutureProfitsMember
2019-03-31 0000831001 c:AmericanAirlinesSearsTheHomeDepotCostcoandATTMember
c:IntangibleAssetsExcludingMortgageServicingRightsMember us-gaap:CustomerConcentrationRiskMember
us-gaap:ContractBasedIntangibleAssetsMember 2019-01-01 2019-03-31 0000831001
c:InstitutionalClientsGroupMember 2018-12-31 0000831001 us-gaap:CorporateAndOtherMember 2019-03-31
0000831001 c:GlobalConsumerBankingMember 2019-03-31 0000831001 c:GlobalConsumerBankingMember
2018-12-31 0000831001 us-gaap:CorporateAndOtherMember 2018-12-31 0000831001
c:InstitutionalClientsGroupMember 2019-03-31 0000831001
c:AmericanAirlinesSearsTheHomeDepotCostcoandATTMember
c:IntangibleAssetsExcludingMortgageServicingRightsMember us-gaap:CustomerConcentrationRiskMember
us-gaap:ContractBasedIntangibleAssetsMember 2018-01-01 2018-12-31 0000831001 c:CitigroupCapitalIIIMember
2019-03-31 0000831001 c:CitigroupCapitalXIIIMember 2019-03-31 0000831001 c:CitigroupCapitalXVIIIIMember
2019-03-31 0000831001 c:BrokerDealerEntitiesMember 2019-03-31 0000831001 c:BankEntitiesMember 2018-12-31
0000831001 c:BankEntitiesMember 2019-03-31 0000831001 c:BrokerDealerEntitiesMember 2018-12-31
0000831001 c:BankEntitiesMember us-gaap:SeniorNotesMember 2019-03-31 0000831001 c:BankEntitiesMember
us-gaap:SeniorNotesMember 2018-12-31 0000831001 srt:ParentCompanyMember 2019-03-31 0000831001
srt:ParentCompanyMember 2018-12-31 0000831001 c:CitigroupCapitalXVIIIIMember
us-gaap:LondonInterbankOfferedRateLIBORMember 2019-03-31 0000831001 c:CitigroupCapitalXIIIMember
us-gaap:LondonInterbankOfferedRateLIBORMember 2019-03-31 0000831001
us-gaap:AccumulatedDefinedBenefitPlansAdjustmentMember 2018-01-01 2018-03-31 0000831001
c:AccumulatedGainLossFairValueOptionFinancialLiabilitiesAttributabletoParentMember 2018-01-01 2018-03-31
0000831001 us-gaap:AccumulatedTranslationAdjustmentMember 2018-01-01 2018-03-31 0000831001
us-gaap:CashFlowHedgingMember us-gaap:AociDerivativeQualifyingAsHedgeExcludedComponentParentMember
2018-01-01 2018-03-31 0000831001 us-gaap:AccumulatedNetUnrealizedInvestmentGainLossMember 2018-01-01
2018-03-31 0000831001 us-gaap:FairValueHedgingMember
us-gaap:AociDerivativeQualifyingAsHedgeExcludedComponentParentMember 2018-01-01 2018-03-31 0000831001
us-gaap:ReclassificationOutOfAccumulatedOtherComprehensiveIncomeMember
us-gaap:AccumulatedNetUnrealizedInvestmentGainLossMember 2019-01-01 2019-03-31 0000831001
us-gaap:AccumulatedDefinedBenefitPlansAdjustmentMember 2019-01-01 2019-03-31 0000831001
us-gaap:ReclassificationOutOfAccumulatedOtherComprehensiveIncomeMember
c:AccumulatedGainLossFairValueOptionFinancialLiabilitiesAttributabletoParentMember 2019-01-01 2019-03-31
0000831001 us-gaap:AccumulatedDefinedBenefitPlansAdjustmentNetUnamortizedGainLossMember 2019-01-01
2019-03-31 0000831001 us-gaap:ReclassificationOutOfAccumulatedOtherComprehensiveIncomeMember
us-gaap:AociDerivativeQualifyingAsHedgeExcludedComponentParentMember 2019-01-01 2019-03-31 0000831001
us-gaap:InterestRateContractMember
us-gaap:ReclassificationOutOfAccumulatedOtherComprehensiveIncomeMember
us-gaap:AociDerivativeQualifyingAsHedgeExcludedComponentParentMember 2019-01-01 2019-03-31 0000831001
c:AccumulatedDefinedBenefitPlansAdjustmentFinalizationOfPlanValuationAttributableToParentMember 2019-01-01
2019-03-31 0000831001 us-gaap:ReclassificationOutOfAccumulatedOtherComprehensiveIncomeMember
us-gaap:AccumulatedTranslationAdjustmentMember 2019-01-01 2019-03-31 0000831001
us-gaap:AccumulatedDefinedBenefitPlansAdjustmentNetPriorServiceCostCreditMember 2019-01-01 2019-03-31
0000831001 us-gaap:ForeignExchangeContractMember
us-gaap:ReclassificationOutOfAccumulatedOtherComprehensiveIncomeMember
us-gaap:AociDerivativeQualifyingAsHedgeExcludedComponentParentMember 2019-01-01 2019-03-31 0000831001

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:ReclassificationOutOfAccumulatedOtherComprehensiveIncomeMember
c:AccumulatedGainLossFairValueOptionFinancialLiabilitiesAttributabletoParentMember 2018-01-01 2018-03-31
0000831001 us-gaap:ReclassificationOutOfAccumulatedOtherComprehensiveIncomeMember
us-gaap:AccumulatedNetUnrealizedInvestmentGainLossMember 2018-01-01 2018-03-31 0000831001
us-gaap:ReclassificationOutOfAccumulatedOtherComprehensiveIncomeMember
us-gaap:AociDerivativeQualifyingAsHedgeExcludedComponentParentMember 2018-01-01 2018-03-31 0000831001
us-gaap:AccumulatedDefinedBenefitPlansAdjustmentNetUnamortizedGainLossMember 2018-01-01 2018-03-31
0000831001 us-gaap:AccumulatedDefinedBenefitPlansAdjustmentNetPriorServiceCostCreditMember 2018-01-01
2018-03-31 0000831001 us-gaap:ReclassificationOutOfAccumulatedOtherComprehensiveIncomeMember
us-gaap:AccumulatedTranslationAdjustmentMember 2018-01-01 2018-03-31 0000831001
c:AccumulatedDefinedBenefitPlansAdjustmentFinalizationOfPlanValuationAttributableToParentMember 2018-01-01
2018-03-31 0000831001 us-gaap:ForeignExchangeContractMember
us-gaap:ReclassificationOutOfAccumulatedOtherComprehensiveIncomeMember
us-gaap:AociDerivativeQualifyingAsHedgeExcludedComponentParentMember 2018-01-01 2018-03-31 0000831001
us-gaap:InterestRateContractMember
us-gaap:ReclassificationOutOfAccumulatedOtherComprehensiveIncomeMember
us-gaap:AociDerivativeQualifyingAsHedgeExcludedComponentParentMember 2018-01-01 2018-03-31 0000831001
us-gaap:AccumulatedNetUnrealizedInvestmentGainLossMember 2018-03-31 0000831001
us-gaap:AociDerivativeQualifyingAsHedgeExcludedComponentParentMember 2018-01-01 2018-03-31 0000831001
us-gaap:AccumulatedNetUnrealizedInvestmentGainLossMember 2017-12-31 0000831001
us-gaap:AccumulatedGainLossNetCashFlowHedgeParentMember 2018-03-31 0000831001
us-gaap:AccumulatedGainLossNetCashFlowHedgeParentMember 2017-12-31 0000831001
us-gaap:AccumulatedDefinedBenefitPlansAdjustmentMember 2018-03-31 0000831001
us-gaap:AccumulatedTranslationAdjustmentMember 2017-12-31 0000831001
us-gaap:AccumulatedGainLossNetCashFlowHedgeParentMember 2018-01-01 2018-03-31 0000831001
c:AccumulatedGainLossFairValueOptionFinancialLiabilitiesAttributabletoParentMember 2017-12-31 0000831001
us-gaap:AccumulatedTranslationAdjustmentMember 2018-03-31 0000831001
us-gaap:AociDerivativeQualifyingAsHedgeExcludedComponentParentMember 2018-03-31 0000831001
us-gaap:AociDerivativeQualifyingAsHedgeExcludedComponentParentMember 2017-12-31 0000831001
c:AccumulatedGainLossFairValueOptionFinancialLiabilitiesAttributabletoParentMember 2018-03-31 0000831001
us-gaap:CashFlowHedgingMember us-gaap:AociDerivativeQualifyingAsHedgeExcludedComponentParentMember
2019-01-01 2019-03-31 0000831001 us-gaap:AccumulatedTranslationAdjustmentMember 2019-01-01 2019-03-31
0000831001 c:AccumulatedGainLossFairValueOptionFinancialLiabilitiesAttributabletoParentMember 2019-01-01
2019-03-31 0000831001 us-gaap:AccumulatedNetUnrealizedInvestmentGainLossMember 2019-01-01 2019-03-31
0000831001 us-gaap:FairValueHedgingMember
us-gaap:AociDerivativeQualifyingAsHedgeExcludedComponentParentMember 2019-01-01 2019-03-31 0000831001
us-gaap:AccumulatedGainLossNetCashFlowHedgeParentMember 2018-12-31 0000831001
us-gaap:AccumulatedNetUnrealizedInvestmentGainLossMember 2018-12-31 0000831001
us-gaap:AccumulatedTranslationAdjustmentMember 2018-12-31 0000831001
us-gaap:AccumulatedTranslationAdjustmentMember 2019-03-31 0000831001
c:AccumulatedGainLossFairValueOptionFinancialLiabilitiesAttributabletoParentMember 2018-12-31 0000831001
c:AccumulatedGainLossFairValueOptionFinancialLiabilitiesAttributabletoParentMember 2019-03-31 0000831001
us-gaap:AccumulatedGainLossNetCashFlowHedgeParentMember 2019-01-01 2019-03-31 0000831001
us-gaap:AociDerivativeQualifyingAsHedgeExcludedComponentParentMember 2019-01-01 2019-03-31 0000831001
us-gaap:AccumulatedNetUnrealizedInvestmentGainLossMember 2019-03-31 0000831001
us-gaap:AociDerivativeQualifyingAsHedgeExcludedComponentParentMember 2018-12-31 0000831001
us-gaap:AociDerivativeQualifyingAsHedgeExcludedComponentParentMember 2019-03-31 0000831001
us-gaap:AccumulatedGainLossNetCashFlowHedgeParentMember 2019-03-31 0000831001
us-gaap:CollateralizedCreditCardSecuritiesMember 2018-01-01 2018-03-31 0000831001
us-gaap:CollateralizedCreditCardSecuritiesMember 2019-01-01 2019-03-31 0000831001
srt:WeightedAverageMember

Edgar Filing: CITIGROUP INC - Form 10-Q

c:MortgageBackedSecuritiesWithSubordinatedInterestsIssuedByPrivateEnterprisesMember 2019-01-01 2019-03-31 0000831001 c:MortgageBackedSecuritiesWithSeniorInterestsIssuedByPrivateEnterprisesMember 2019-01-01 2019-03-31 0000831001 us-gaap:MortgageBackedSecuritiesIssuedByUSGovernmentSponsoredEnterprisesMember 2019-01-01 2019-03-31 0000831001 srt:WeightedAverageMember
c:MortgageBackedSecuritiesWithSeniorInterestsIssuedByPrivateEnterprisesMember 2019-01-01 2019-03-31 0000831001 c:MortgageBackedSecuritiesWithSubordinatedInterestsIssuedByPrivateEnterprisesMember 2019-01-01 2019-03-31 0000831001 srt:WeightedAverageMember
us-gaap:MortgageBackedSecuritiesIssuedByUSGovernmentSponsoredEnterprisesMember 2019-01-01 2019-03-31 0000831001 us-gaap:AssetBackedSecuritiesMember c:CorporateLoansMember 2018-12-31 0000831001
us-gaap:AssetBackedSecuritiesMember us-gaap:CommercialRealEstateMember 2018-12-31 0000831001
us-gaap:AssetBackedSecuritiesMember c:HedgeFundsAndEquitiesMember 2018-12-31 0000831001
us-gaap:AssetBackedSecuritiesMember c:AirplanesShipsAndOtherAssetsMember 2018-12-31 0000831001
c:LoanCommitmentsMember 2019-03-31 0000831001 us-gaap:OtherThanSecuritiesInvestmentMember
c:LiquidityFacilitiesMember 2018-12-31 0000831001 c:MunicipalSecuritiesTenderOptionBondTrustsMember
c:LiquidityFacilitiesMember 2019-03-31 0000831001 us-gaap:OtherThanSecuritiesInvestmentMember
c:LoanCommitmentsMember 2019-03-31 0000831001 c:InvestmentFundsMember c:LiquidityFacilitiesMember
2019-03-31 0000831001 c:MunicipalInvestmentsMember c:LoanCommitmentsMember 2019-03-31 0000831001
us-gaap:AssetBackedSecuritiesMember c:LoanCommitmentsMember 2019-03-31 0000831001
c:MunicipalInvestmentsMember c:LiquidityFacilitiesMember 2018-12-31 0000831001
us-gaap:OtherThanSecuritiesInvestmentMember c:LoanCommitmentsMember 2018-12-31 0000831001
c:MunicipalInvestmentsMember c:LoanCommitmentsMember 2018-12-31 0000831001
c:MunicipalInvestmentsMember c:LiquidityFacilitiesMember 2019-03-31 0000831001 c:LiquidityFacilitiesMember
2019-03-31 0000831001 c:LiquidityFacilitiesMember 2018-12-31 0000831001
c:MunicipalSecuritiesTenderOptionBondTrustsMember c:LoanCommitmentsMember 2018-12-31 0000831001
c:InvestmentFundsMember c:LoanCommitmentsMember 2018-12-31 0000831001
c:MunicipalSecuritiesTenderOptionBondTrustsMember c:LiquidityFacilitiesMember 2018-12-31 0000831001
c:MunicipalSecuritiesTenderOptionBondTrustsMember c:LoanCommitmentsMember 2019-03-31 0000831001
c:LoanCommitmentsMember 2018-12-31 0000831001 us-gaap:AssetBackedSecuritiesMember
c:LiquidityFacilitiesMember 2019-03-31 0000831001 c:InvestmentFundsMember c:LiquidityFacilitiesMember
2018-12-31 0000831001 us-gaap:OtherThanSecuritiesInvestmentMember c:LiquidityFacilitiesMember 2019-03-31
0000831001 us-gaap:AssetBackedSecuritiesMember c:LiquidityFacilitiesMember 2018-12-31 0000831001
c:InvestmentFundsMember c:LoanCommitmentsMember 2019-03-31 0000831001
us-gaap:AssetBackedSecuritiesMember c:LoanCommitmentsMember 2018-12-31 0000831001
srt:WeightedAverageMember
c:MortgageBackedSecuritiesWithSubordinatedInterestsIssuedByPrivateEnterprisesMember 2018-01-01 2018-03-31
0000831001 srt:WeightedAverageMember
c:MortgageBackedSecuritiesWithSeniorInterestsIssuedByPrivateEnterprisesMember 2018-01-01 2018-03-31
0000831001 c:MortgageBackedSecuritiesWithSeniorInterestsIssuedByPrivateEnterprisesMember 2018-01-01
2018-03-31 0000831001 srt:WeightedAverageMember
us-gaap:MortgageBackedSecuritiesIssuedByUSGovernmentSponsoredEnterprisesMember 2018-01-01 2018-03-31
0000831001 c:MortgageBackedSecuritiesWithSubordinatedInterestsIssuedByPrivateEnterprisesMember 2018-01-01
2018-03-31 0000831001 us-gaap:MortgageBackedSecuritiesIssuedByUSGovernmentSponsoredEnterprisesMember
2018-01-01 2018-03-31 0000831001 c:CitibankCreditCardMasterTrustMember 2018-12-31 0000831001
c:CitibankCreditCardMasterTrustMember 2019-03-31 0000831001
us-gaap:MortgageBackedSecuritiesIssuedByPrivateEnterprisesMember 2018-12-31 0000831001
us-gaap:CommercialMortgageBackedSecuritiesMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2018-12-31 0000831001
us-gaap:CommercialMortgageBackedSecuritiesMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2019-03-31 0000831001
us-gaap:ResidentialMortgageBackedSecuritiesMember 2018-12-31 0000831001
us-gaap:ResidentialMortgageBackedSecuritiesMember

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2019-03-31 0000831001
us-gaap:ResidentialMortgageBackedSecuritiesMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2018-12-31 0000831001
us-gaap:MortgageBackedSecuritiesIssuedByPrivateEnterprisesMember 2019-03-31 0000831001
us-gaap:MortgageBackedSecuritiesIssuedByPrivateEnterprisesMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2018-12-31 0000831001
us-gaap:ResidentialMortgageBackedSecuritiesMember 2019-01-01 2019-03-31 0000831001
us-gaap:MortgageBackedSecuritiesIssuedByPrivateEnterprisesMember
us-gaap:FinancingReceivablesEqualToGreaterThan90DaysPastDueMember 2019-03-31 0000831001
us-gaap:CommercialMortgageBackedSecuritiesMember 2019-01-01 2019-03-31 0000831001
us-gaap:MortgageBackedSecuritiesIssuedByPrivateEnterprisesMember 2018-01-01 2018-03-31 0000831001
us-gaap:CommercialMortgageBackedSecuritiesMember 2019-03-31 0000831001
us-gaap:CommercialMortgageBackedSecuritiesMember 2018-01-01 2018-03-31 0000831001
us-gaap:CommercialMortgageBackedSecuritiesMember 2018-12-31 0000831001
us-gaap:MortgageBackedSecuritiesIssuedByPrivateEnterprisesMember 2019-01-01 2019-03-31 0000831001
us-gaap:ResidentialMortgageBackedSecuritiesMember 2019-03-31 0000831001
us-gaap:ResidentialMortgageBackedSecuritiesMember 2018-01-01 2018-03-31 0000831001
c:MortgageServiceRightsMember 2018-01-01 2018-03-31 0000831001 c:MortgageServiceRightsMember 2019-01-01
2019-03-31 0000831001 c:MortgageBackedSecuritiesWithSubordinatedInterestsIssuedByPrivateEnterprisesMember
2018-12-31 0000831001 us-gaap:MortgageBackedSecuritiesIssuedByUSGovernmentSponsoredEnterprisesMember
2018-12-31 0000831001 c:MortgageBackedSecuritiesWithSeniorInterestsIssuedByPrivateEnterprisesMember
2018-12-31 0000831001 c:MortgageServiceRightsMember 2018-03-31 0000831001
c:MortgageServiceRightsMember 2018-12-31 0000831001 c:MortgageServiceRightsMember 2017-12-31
0000831001 c:MortgageServiceRightsMember 2019-03-31 0000831001
us-gaap:MortgageBackedSecuritiesIssuedByUSGovernmentSponsoredEnterprisesMember 2019-03-31 0000831001
us-gaap:MortgageBackedSecuritiesIssuedByUSGovernmentSponsoredEnterprisesMember 2018-03-31 0000831001
us-gaap:MortgageBackedSecuritiesIssuedByPrivateEnterprisesMember 2018-03-31 0000831001
c:MortgageBackedSecuritiesWithSeniorInterestsIssuedByPrivateEnterprisesMember 2019-03-31 0000831001
c:MortgageBackedSecuritiesWithSubordinatedInterestsIssuedByPrivateEnterprisesMember 2019-03-31 0000831001
c:EntityAdministeredAssetBackedCommercialPaperConduitMember 2019-03-31 0000831001
c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember 2019-03-31 0000831001
c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember 2019-01-01 2019-03-31
0000831001 us-gaap:MortgageBackedSecuritiesMember 2019-03-31 0000831001
us-gaap:MortgageBackedSecuritiesIssuedByPrivateEnterprisesMember c:CiticorpSegmentMember 2018-01-01
2018-03-31 0000831001 c:EntityConsolidatedAdministeredAssetBackedCommercialPaperConduitMember
2019-03-31 0000831001 c:EntityAdministeredAssetBackedCommercialPaperConduitMember 2018-01-01
2018-12-31 0000831001 srt:MaximumMember c:MunicipalSecuritiesTenderOptionBondTrustsMember 2019-01-01
2019-03-31 0000831001 c:EntityAdministeredAssetBackedCommercialPaperConduitMember 2018-12-31
0000831001 srt:MinimumMember c:EntityAdministeredAssetBackedCommercialPaperConduitMember 2019-01-01
2019-03-31 0000831001 c:CitibankOMNIMasterTrustMember 2019-01-01 2019-03-31 0000831001
c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember 2018-12-31 0000831001
srt:MaximumMember c:EntityAdministeredAssetBackedCommercialPaperConduitMember 2019-01-01 2019-03-31
0000831001 c:EntityConsolidatedAdministeredAssetBackedCommercialPaperConduitMember 2018-12-31
0000831001 c:EntityAdministeredAssetBackedCommercialPaperConduitMember 2019-01-01 2019-03-31
0000831001 c:MunicipalSecuritiesTenderOptionBondTrustsMember 2019-03-31 0000831001
c:MunicipalSecuritiesTenderOptionBondTrustsMember 2018-12-31 0000831001
us-gaap:MortgageBackedSecuritiesIssuedByUSGovernmentSponsoredEnterprisesMember c:CiticorpSegmentMember
2018-01-01 2018-03-31 0000831001 srt:MinimumMember
c:EntityAdministeredAssetBackedCommercialPaperConduitMember 2019-03-31 0000831001
c:CitibankCreditCardMasterTrustMember 2019-01-01 2019-03-31 0000831001
c:CitibankCreditCardMasterTrustMember 2018-01-01 2018-12-31 0000831001

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:MortgageBackedSecuritiesIssuedByPrivateEnterprisesMember c:CiticorpSegmentMember 2019-01-01
2019-03-31 0000831001 c:CitibankOMNIMasterTrustMember 2018-01-01 2018-12-31 0000831001
c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember 2018-01-01 2018-03-31
0000831001 us-gaap:OtherThanSecuritiesInvestmentMember 2018-12-31 0000831001
c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember 2018-12-31 0000831001
c:EntityAdministeredAssetBackedCommercialPaperConduitMember 2018-12-31 0000831001
c:ClientIntermediationMember 2018-12-31 0000831001 us-gaap:CollateralizedCreditCardSecuritiesMember
2018-12-31 0000831001 c:MunicipalInvestmentsMember 2018-12-31 0000831001 c:InvestmentFundsMember
2018-12-31 0000831001 us-gaap:MortgageBackedSecuritiesIssuedByPrivateEnterprisesMember 2018-12-31
0000831001 us-gaap:CollateralizedLoanObligationsMember 2018-12-31 0000831001
us-gaap:AssetBackedSecuritiesMember 2018-12-31 0000831001
c:MunicipalSecuritiesTenderOptionBondTrustsMember 2018-12-31 0000831001 c:ClientIntermediationMember
2019-03-31 0000831001 c:EntityAdministeredAssetBackedCommercialPaperConduitMember 2019-03-31
0000831001 c:MunicipalSecuritiesTenderOptionBondTrustsMember 2019-03-31 0000831001
us-gaap:CollateralizedCreditCardSecuritiesMember 2019-03-31 0000831001
us-gaap:MortgageBackedSecuritiesIssuedByPrivateEnterprisesMember 2019-03-31 0000831001
us-gaap:CollateralizedLoanObligationsMember 2019-03-31 0000831001
c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember 2019-03-31 0000831001
us-gaap:OtherThanSecuritiesInvestmentMember 2019-03-31 0000831001 c:MunicipalInvestmentsMember
2019-03-31 0000831001 c:InvestmentFundsMember 2019-03-31 0000831001 us-gaap:AssetBackedSecuritiesMember
2019-03-31 0000831001 us-gaap:VariableInterestEntityNotPrimaryBeneficiaryMember 2018-12-31 0000831001
us-gaap:VariableInterestEntityNotPrimaryBeneficiaryMember 2019-03-31 0000831001
c:CitibankOMNIMasterTrustMember 2019-03-31 0000831001 c:CitibankOMNIMasterTrustMember 2018-12-31
0000831001 us-gaap:AssetBackedSecuritiesMember us-gaap:CommercialRealEstateMember 2019-03-31
0000831001 us-gaap:AssetBackedSecuritiesMember c:AirplanesShipsAndOtherAssetsMember 2019-03-31
0000831001 us-gaap:AssetBackedSecuritiesMember c:CorporateLoansMember 2019-03-31 0000831001
us-gaap:AssetBackedSecuritiesMember c:HedgeFundsAndEquitiesMember 2019-03-31 0000831001
srt:WeightedAverageMember c:MortgageBackedSecuritiesWithSeniorInterestsIssuedByPrivateEnterprisesMember
2018-01-01 2018-12-31 0000831001 srt:WeightedAverageMember
us-gaap:MortgageBackedSecuritiesIssuedByUSGovernmentSponsoredEnterprisesMember 2018-01-01 2018-12-31
0000831001 us-gaap:MortgageBackedSecuritiesIssuedByUSGovernmentSponsoredEnterprisesMember 2018-01-01
2018-12-31 0000831001 c:MortgageBackedSecuritiesWithSeniorInterestsIssuedByPrivateEnterprisesMember
2018-01-01 2018-12-31 0000831001 srt:WeightedAverageMember
c:MortgageBackedSecuritiesWithSubordinatedInterestsIssuedByPrivateEnterprisesMember 2018-01-01 2018-12-31
0000831001 us-gaap:CollateralizedLoanObligationsMember 2018-12-31 0000831001
us-gaap:CollateralizedLoanObligationsMember 2019-03-31 0000831001 us-gaap:MortgageBackedSecuritiesMember
2018-12-31 0000831001 c:TradingAccountsLiabilitiesMember us-gaap:EquityContractMember
us-gaap:NondesignatedMember us-gaap:ExchangeClearedMember 2019-03-31 0000831001
c:TradingAccountsLiabilitiesMember c:CommodityOptionAndOtherContractOptionsMember
us-gaap:NondesignatedMember 2019-03-31 0000831001 c:TradingAccountsLiabilitiesMember 2019-03-31
0000831001 c:TradingAccountsAssetsMember 2019-03-31 0000831001 c:TradingAccountsAssetsMember
us-gaap:InterestRateContractMember us-gaap:NondesignatedMember us-gaap:ExchangeClearedMember 2019-03-31
0000831001 c:TradingAccountsLiabilitiesMember us-gaap:InterestRateContractMember
us-gaap:NondesignatedMember us-gaap:ExchangeClearedMember 2019-03-31 0000831001
c:TradingAccountsAssetsMember us-gaap:ForeignExchangeContractMember
us-gaap:DesignatedAsHedgingInstrumentMember 2019-03-31 0000831001 c:TradingAccountsLiabilitiesMember
c:CommodityOptionAndOtherContractOptionsMember us-gaap:NondesignatedMember
us-gaap:OverTheCounterMember 2019-03-31 0000831001 c:TradingAccountsAssetsMember
us-gaap:ForeignExchangeContractMember us-gaap:NondesignatedMember us-gaap:OverTheCounterMember
2019-03-31 0000831001 c:TradingAccountsLiabilitiesMember us-gaap:InterestRateContractMember
us-gaap:DesignatedAsHedgingInstrumentMember 2019-03-31 0000831001 c:TradingAccountsLiabilitiesMember

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:EquityContractMember us-gaap:NondesignatedMember us-gaap:ExchangeTradedMember 2019-03-31
0000831001 c:TradingAccountsAssetsMember us-gaap:EquityContractMember us-gaap:NondesignatedMember
2019-03-31 0000831001 c:TradingAccountsAssetsMember us-gaap:CreditRiskContractMember
us-gaap:NondesignatedMember 2019-03-31 0000831001 c:TradingAccountsAssetsMember
us-gaap:ForeignExchangeContractMember us-gaap:DesignatedAsHedgingInstrumentMember
us-gaap:OverTheCounterMember 2019-03-31 0000831001 c:TradingAccountsAssetsMember
us-gaap:InterestRateContractMember us-gaap:NondesignatedMember 2019-03-31 0000831001
c:TradingAccountsLiabilitiesMember us-gaap:CreditRiskContractMember us-gaap:NondesignatedMember
2019-03-31 0000831001 c:TradingAccountsLiabilitiesMember us-gaap:InterestRateContractMember
us-gaap:DesignatedAsHedgingInstrumentMember us-gaap:ExchangeClearedMember 2019-03-31 0000831001
c:TradingAccountsAssetsMember c:CommodityOptionAndOtherContractOptionsMember
us-gaap:NondesignatedMember us-gaap:OverTheCounterMember 2019-03-31 0000831001
c:TradingAccountsLiabilitiesMember us-gaap:EquityContractMember us-gaap:NondesignatedMember 2019-03-31
0000831001 c:TradingAccountsLiabilitiesMember us-gaap:ForeignExchangeContractMember
us-gaap:NondesignatedMember 2019-03-31 0000831001 c:TradingAccountsAssetsMember
us-gaap:InterestRateContractMember us-gaap:DesignatedAsHedgingInstrumentMember
us-gaap:ExchangeClearedMember 2019-03-31 0000831001 c:TradingAccountsLiabilitiesMember
us-gaap:InterestRateContractMember us-gaap:NondesignatedMember us-gaap:ExchangeTradedMember 2019-03-31
0000831001 c:TradingAccountsAssetsMember us-gaap:NondesignatedMember 2019-03-31 0000831001
c:TradingAccountsLiabilitiesMember us-gaap:ForeignExchangeContractMember us-gaap:NondesignatedMember
us-gaap:ExchangeClearedMember 2019-03-31 0000831001 c:TradingAccountsAssetsMember
us-gaap:ForeignExchangeContractMember us-gaap:NondesignatedMember us-gaap:ExchangeClearedMember
2019-03-31 0000831001 c:TradingAccountsAssetsMember c:CommodityOptionAndOtherContractOptionsMember
us-gaap:NondesignatedMember us-gaap:ExchangeTradedMember 2019-03-31 0000831001
c:TradingAccountsAssetsMember us-gaap:CreditRiskContractMember us-gaap:NondesignatedMember
us-gaap:OverTheCounterMember 2019-03-31 0000831001 c:TradingAccountsAssetsMember
us-gaap:DesignatedAsHedgingInstrumentMember 2019-03-31 0000831001 c:TradingAccountsAssetsMember
us-gaap:ForeignExchangeContractMember us-gaap:NondesignatedMember us-gaap:ExchangeTradedMember
2019-03-31 0000831001 c:TradingAccountsLiabilitiesMember us-gaap:ForeignExchangeContractMember
us-gaap:DesignatedAsHedgingInstrumentMember 2019-03-31 0000831001 c:TradingAccountsLiabilitiesMember
us-gaap:InterestRateContractMember us-gaap:NondesignatedMember us-gaap:OverTheCounterMember 2019-03-31
0000831001 c:TradingAccountsLiabilitiesMember us-gaap:InterestRateContractMember
us-gaap:NondesignatedMember 2019-03-31 0000831001 c:TradingAccountsLiabilitiesMember
us-gaap:CreditRiskContractMember us-gaap:NondesignatedMember us-gaap:ExchangeClearedMember 2019-03-31
0000831001 c:TradingAccountsLiabilitiesMember us-gaap:ForeignExchangeContractMember
us-gaap:NondesignatedMember us-gaap:OverTheCounterMember 2019-03-31 0000831001
c:TradingAccountsLiabilitiesMember us-gaap:DesignatedAsHedgingInstrumentMember 2019-03-31 0000831001
c:TradingAccountsLiabilitiesMember us-gaap:EquityContractMember us-gaap:NondesignatedMember
us-gaap:OverTheCounterMember 2019-03-31 0000831001 c:TradingAccountsAssetsMember
us-gaap:InterestRateContractMember us-gaap:DesignatedAsHedgingInstrumentMember 2019-03-31 0000831001
c:TradingAccountsLiabilitiesMember us-gaap:ForeignExchangeContractMember
us-gaap:DesignatedAsHedgingInstrumentMember us-gaap:OverTheCounterMember 2019-03-31 0000831001
c:TradingAccountsAssetsMember us-gaap:InterestRateContractMember
us-gaap:DesignatedAsHedgingInstrumentMember us-gaap:OverTheCounterMember 2019-03-31 0000831001
c:TradingAccountsLiabilitiesMember c:CommodityOptionAndOtherContractOptionsMember
us-gaap:NondesignatedMember us-gaap:ExchangeTradedMember 2019-03-31 0000831001
c:TradingAccountsLiabilitiesMember us-gaap:ForeignExchangeContractMember
us-gaap:DesignatedAsHedgingInstrumentMember us-gaap:ExchangeClearedMember 2019-03-31 0000831001
c:TradingAccountsLiabilitiesMember us-gaap:NondesignatedMember 2019-03-31 0000831001
c:TradingAccountsAssetsMember us-gaap:ForeignExchangeContractMember
us-gaap:DesignatedAsHedgingInstrumentMember us-gaap:ExchangeClearedMember 2019-03-31 0000831001

Edgar Filing: CITIGROUP INC - Form 10-Q

c:TradingAccountsAssetsMember c:CommodityOptionAndOtherContractOptionsMember
us-gaap:NondesignatedMember 2019-03-31 0000831001 c:TradingAccountsAssetsMember
us-gaap:ForeignExchangeContractMember us-gaap:NondesignatedMember 2019-03-31 0000831001
c:TradingAccountsLiabilitiesMember us-gaap:InterestRateContractMember
us-gaap:DesignatedAsHedgingInstrumentMember us-gaap:OverTheCounterMember 2019-03-31 0000831001
c:TradingAccountsAssetsMember us-gaap:InterestRateContractMember us-gaap:NondesignatedMember
us-gaap:OverTheCounterMember 2019-03-31 0000831001 c:TradingAccountsAssetsMember
us-gaap:CreditRiskContractMember us-gaap:NondesignatedMember us-gaap:ExchangeClearedMember 2019-03-31
0000831001 c:TradingAccountsAssetsMember us-gaap:EquityContractMember us-gaap:NondesignatedMember
us-gaap:OverTheCounterMember 2019-03-31 0000831001 c:TradingAccountsAssetsMember
us-gaap:EquityContractMember us-gaap:NondesignatedMember us-gaap:ExchangeTradedMember 2019-03-31
0000831001 c:TradingAccountsAssetsMember us-gaap:InterestRateContractMember us-gaap:NondesignatedMember
us-gaap:ExchangeTradedMember 2019-03-31 0000831001 c:TradingAccountsLiabilitiesMember
us-gaap:ForeignExchangeContractMember us-gaap:NondesignatedMember us-gaap:ExchangeTradedMember
2019-03-31 0000831001 c:TradingAccountsAssetsMember us-gaap:EquityContractMember
us-gaap:NondesignatedMember us-gaap:ExchangeClearedMember 2019-03-31 0000831001
c:TradingAccountsLiabilitiesMember us-gaap:CreditRiskContractMember us-gaap:NondesignatedMember
us-gaap:OverTheCounterMember 2019-03-31 0000831001 us-gaap:CreditRiskContractMember
us-gaap:DesignatedAsHedgingInstrumentMember us-gaap:LongMember 2018-12-31 0000831001
us-gaap:InterestRateContractMember us-gaap:DesignatedAsHedgingInstrumentMember 2018-12-31 0000831001
c:CommodityAndOtherContractsMember us-gaap:DesignatedAsHedgingInstrumentMember 2019-03-31 0000831001
us-gaap:ForeignExchangeOptionMember us-gaap:DesignatedAsHedgingInstrumentMember us-gaap:LongMember
2018-12-31 0000831001 us-gaap:StockOptionMember us-gaap:DesignatedAsHedgingInstrumentMember
us-gaap:ShortMember 2018-12-31 0000831001 us-gaap:CurrencySwapMember
us-gaap:NotDesignatedAsHedgingInstrumentTradingMember 2019-03-31 0000831001
us-gaap:CreditRiskContractMember us-gaap:NotDesignatedAsHedgingInstrumentTradingMember
us-gaap:ShortMember 2018-12-31 0000831001 us-gaap:InterestRateContractMember
us-gaap:NotDesignatedAsHedgingInstrumentTradingMember 2018-12-31 0000831001 c:InterestRateOptionMember
us-gaap:DesignatedAsHedgingInstrumentMember us-gaap:LongMember 2018-12-31 0000831001
us-gaap:EquityContractMember us-gaap:NotDesignatedAsHedgingInstrumentTradingMember 2018-12-31
0000831001 c:CommodityandOtherFuturesandForwardsMember
us-gaap:NotDesignatedAsHedgingInstrumentTradingMember 2019-03-31 0000831001
us-gaap:InterestRateContractMember us-gaap:NotDesignatedAsHedgingInstrumentTradingMember 2019-03-31
0000831001 c:CommodityAndOtherContractsMember us-gaap:NotDesignatedAsHedgingInstrumentTradingMember
2018-12-31 0000831001 us-gaap:ForeignExchangeOptionMember
us-gaap:NotDesignatedAsHedgingInstrumentTradingMember us-gaap:LongMember 2019-03-31 0000831001
us-gaap:StockOptionMember us-gaap:NotDesignatedAsHedgingInstrumentTradingMember us-gaap:LongMember
2019-03-31 0000831001 us-gaap:EquitySwapMember us-gaap:NotDesignatedAsHedgingInstrumentTradingMember
2019-03-31 0000831001 us-gaap:ForeignExchangeContractMember
us-gaap:NotDesignatedAsHedgingInstrumentTradingMember 2019-03-31 0000831001
us-gaap:ForeignExchangeOptionMember us-gaap:DesignatedAsHedgingInstrumentMember us-gaap:ShortMember
2019-03-31 0000831001 us-gaap:CreditRiskContractMember
us-gaap:NotDesignatedAsHedgingInstrumentTradingMember 2018-12-31 0000831001
us-gaap:EquityContractMember us-gaap:DesignatedAsHedgingInstrumentMember 2018-12-31 0000831001
c:CommodityAndOtherContractsMember us-gaap:DesignatedAsHedgingInstrumentMember 2018-12-31 0000831001
us-gaap:InterestRateSwapMember us-gaap:NotDesignatedAsHedgingInstrumentTradingMember 2018-12-31
0000831001 c:CommodityOptionAndOtherContractOptionsMember
us-gaap:NotDesignatedAsHedgingInstrumentTradingMember us-gaap:LongMember 2018-12-31 0000831001
us-gaap:ForeignExchangeContractMember us-gaap:DesignatedAsHedgingInstrumentMember 2018-12-31
0000831001 c:EquityFutureandForwardMember us-gaap:NotDesignatedAsHedgingInstrumentTradingMember
2019-03-31 0000831001 c:CommodityOptionAndOtherContractOptionsMember

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:NotDesignatedAsHedgingInstrumentTradingMember us-gaap:LongMember 2019-03-31 0000831001
c:CommodityOptionAndOtherContractOptionsMember us-gaap:DesignatedAsHedgingInstrumentMember
us-gaap:LongMember 2019-03-31 0000831001 c:CommodityandOtherSwapsMember
us-gaap:DesignatedAsHedgingInstrumentMember 2018-12-31 0000831001
c:ForeignExchangeFutureForwardandSpotMember us-gaap:NotDesignatedAsHedgingInstrumentTradingMember
2019-03-31 0000831001 c:ForeignExchangeFutureForwardandSpotMember
us-gaap:DesignatedAsHedgingInstrumentMember 2018-12-31 0000831001 c:InterestRateFutureandForwardMember
us-gaap:NotDesignatedAsHedgingInstrumentTradingMember 2019-03-31 0000831001
us-gaap:CreditRiskContractMember us-gaap:NotDesignatedAsHedgingInstrumentTradingMember 2019-03-31
0000831001 c:CommodityOptionAndOtherContractOptionsMember
us-gaap:DesignatedAsHedgingInstrumentMember us-gaap:LongMember 2018-12-31 0000831001
c:InterestRateOptionMember us-gaap:NotDesignatedAsHedgingInstrumentTradingMember us-gaap:ShortMember
2018-12-31 0000831001 c:ForeignExchangeFutureForwardandSpotMember
us-gaap:NotDesignatedAsHedgingInstrumentTradingMember 2018-12-31 0000831001
us-gaap:CreditRiskContractMember us-gaap:NotDesignatedAsHedgingInstrumentTradingMember
us-gaap:ShortMember 2019-03-31 0000831001 us-gaap:ForeignExchangeContractMember
us-gaap:DesignatedAsHedgingInstrumentMember 2019-03-31 0000831001
c:CommodityandOtherFuturesandForwardsMember us-gaap:NotDesignatedAsHedgingInstrumentTradingMember
2018-12-31 0000831001 us-gaap:ForeignExchangeOptionMember us-gaap:DesignatedAsHedgingInstrumentMember
us-gaap:LongMember 2019-03-31 0000831001 us-gaap:StockOptionMember
us-gaap:DesignatedAsHedgingInstrumentMember us-gaap:LongMember 2018-12-31 0000831001
us-gaap:StockOptionMember us-gaap:DesignatedAsHedgingInstrumentMember us-gaap:ShortMember 2019-03-31
0000831001 c:InterestRateOptionMember us-gaap:NotDesignatedAsHedgingInstrumentTradingMember
us-gaap:ShortMember 2019-03-31 0000831001 c:CommodityandOtherFuturesandForwardsMember
us-gaap:DesignatedAsHedgingInstrumentMember 2018-12-31 0000831001 us-gaap:InterestRateSwapMember
us-gaap:DesignatedAsHedgingInstrumentMember 2019-03-31 0000831001 c:InterestRateOptionMember
us-gaap:DesignatedAsHedgingInstrumentMember us-gaap:ShortMember 2019-03-31 0000831001
us-gaap:CreditRiskContractMember us-gaap:NotDesignatedAsHedgingInstrumentTradingMember
us-gaap:LongMember 2019-03-31 0000831001 us-gaap:StockOptionMember
us-gaap:DesignatedAsHedgingInstrumentMember us-gaap:LongMember 2019-03-31 0000831001
c:CommodityandOtherSwapsMember us-gaap:DesignatedAsHedgingInstrumentMember 2019-03-31 0000831001
us-gaap:EquityContractMember us-gaap:NotDesignatedAsHedgingInstrumentTradingMember 2019-03-31
0000831001 us-gaap:CurrencySwapMember us-gaap:DesignatedAsHedgingInstrumentMember 2019-03-31
0000831001 c:CommodityOptionAndOtherContractOptionsMember
us-gaap:NotDesignatedAsHedgingInstrumentTradingMember us-gaap:ShortMember 2018-12-31 0000831001
c:ForeignExchangeFutureForwardandSpotMember us-gaap:DesignatedAsHedgingInstrumentMember 2019-03-31
0000831001 us-gaap:InterestRateSwapMember us-gaap:DesignatedAsHedgingInstrumentMember 2018-12-31
0000831001 us-gaap:CreditRiskContractMember us-gaap:NotDesignatedAsHedgingInstrumentTradingMember
us-gaap:LongMember 2018-12-31 0000831001 c:InterestRateOptionMember
us-gaap:NotDesignatedAsHedgingInstrumentTradingMember us-gaap:LongMember 2018-12-31 0000831001
us-gaap:NotDesignatedAsHedgingInstrumentTradingMember 2018-12-31 0000831001
us-gaap:CurrencySwapMember us-gaap:NotDesignatedAsHedgingInstrumentTradingMember 2018-12-31
0000831001 c:CommodityOptionAndOtherContractOptionsMember
us-gaap:DesignatedAsHedgingInstrumentMember us-gaap:ShortMember 2018-12-31 0000831001
c:CommodityandOtherSwapsMember us-gaap:NotDesignatedAsHedgingInstrumentTradingMember 2019-03-31
0000831001 c:InterestRateOptionMember us-gaap:NotDesignatedAsHedgingInstrumentTradingMember
us-gaap:LongMember 2019-03-31 0000831001 us-gaap:CreditRiskContractMember
us-gaap:DesignatedAsHedgingInstrumentMember 2018-12-31 0000831001 us-gaap:EquitySwapMember
us-gaap:DesignatedAsHedgingInstrumentMember 2018-12-31 0000831001 c:InterestRateFutureandForwardMember
us-gaap:DesignatedAsHedgingInstrumentMember 2018-12-31 0000831001 us-gaap:EquitySwapMember
us-gaap:NotDesignatedAsHedgingInstrumentTradingMember 2018-12-31 0000831001

Edgar Filing: CITIGROUP INC - Form 10-Q

c:InterestRateFutureandForwardMember us-gaap:NotDesignatedAsHedgingInstrumentTradingMember 2018-12-31
0000831001 us-gaap:CreditRiskContractMember us-gaap:DesignatedAsHedgingInstrumentMember
us-gaap:ShortMember 2018-12-31 0000831001 c:EquityFutureandForwardMember
us-gaap:DesignatedAsHedgingInstrumentMember 2018-12-31 0000831001 c:EquityFutureandForwardMember
us-gaap:NotDesignatedAsHedgingInstrumentTradingMember 2018-12-31 0000831001 us-gaap:StockOptionMember
us-gaap:NotDesignatedAsHedgingInstrumentTradingMember us-gaap:LongMember 2018-12-31 0000831001
us-gaap:InterestRateSwapMember us-gaap:NotDesignatedAsHedgingInstrumentTradingMember 2019-03-31
0000831001 us-gaap:DesignatedAsHedgingInstrumentMember 2018-12-31 0000831001
us-gaap:CreditRiskContractMember us-gaap:DesignatedAsHedgingInstrumentMember us-gaap:LongMember
2019-03-31 0000831001 us-gaap:InterestRateContractMember us-gaap:DesignatedAsHedgingInstrumentMember
2019-03-31 0000831001 c:CommodityOptionAndOtherContractOptionsMember
us-gaap:NotDesignatedAsHedgingInstrumentTradingMember us-gaap:ShortMember 2019-03-31 0000831001
c:InterestRateOptionMember us-gaap:DesignatedAsHedgingInstrumentMember us-gaap:ShortMember 2018-12-31
0000831001 us-gaap:ForeignExchangeOptionMember us-gaap:NotDesignatedAsHedgingInstrumentTradingMember
us-gaap:ShortMember 2018-12-31 0000831001 c:EquityFutureandForwardMember
us-gaap:DesignatedAsHedgingInstrumentMember 2019-03-31 0000831001 us-gaap:CreditRiskContractMember
us-gaap:DesignatedAsHedgingInstrumentMember 2019-03-31 0000831001 us-gaap:CreditRiskContractMember
us-gaap:DesignatedAsHedgingInstrumentMember us-gaap:ShortMember 2019-03-31 0000831001
c:CommodityandOtherSwapsMember us-gaap:NotDesignatedAsHedgingInstrumentTradingMember 2018-12-31
0000831001 us-gaap:NotDesignatedAsHedgingInstrumentTradingMember 2019-03-31 0000831001
us-gaap:ForeignExchangeOptionMember us-gaap:DesignatedAsHedgingInstrumentMember us-gaap:ShortMember
2018-12-31 0000831001 us-gaap:ForeignExchangeOptionMember
us-gaap:NotDesignatedAsHedgingInstrumentTradingMember us-gaap:ShortMember 2019-03-31 0000831001
us-gaap:StockOptionMember us-gaap:NotDesignatedAsHedgingInstrumentTradingMember us-gaap:ShortMember
2019-03-31 0000831001 c:InterestRateOptionMember us-gaap:DesignatedAsHedgingInstrumentMember
us-gaap:LongMember 2019-03-31 0000831001 us-gaap:ForeignExchangeContractMember
us-gaap:NotDesignatedAsHedgingInstrumentTradingMember 2018-12-31 0000831001
c:CommodityandOtherFuturesandForwardsMember us-gaap:DesignatedAsHedgingInstrumentMember 2019-03-31
0000831001 us-gaap:CurrencySwapMember us-gaap:DesignatedAsHedgingInstrumentMember 2018-12-31
0000831001 us-gaap:EquitySwapMember us-gaap:DesignatedAsHedgingInstrumentMember 2019-03-31 0000831001
c:InterestRateFutureandForwardMember us-gaap:DesignatedAsHedgingInstrumentMember 2019-03-31 0000831001
us-gaap:StockOptionMember us-gaap:NotDesignatedAsHedgingInstrumentTradingMember us-gaap:ShortMember
2018-12-31 0000831001 c:CommodityAndOtherContractsMember
us-gaap:NotDesignatedAsHedgingInstrumentTradingMember 2019-03-31 0000831001
us-gaap:DesignatedAsHedgingInstrumentMember 2019-03-31 0000831001 us-gaap:EquityContractMember
us-gaap:DesignatedAsHedgingInstrumentMember 2019-03-31 0000831001 us-gaap:ForeignExchangeOptionMember
us-gaap:NotDesignatedAsHedgingInstrumentTradingMember us-gaap:LongMember 2018-12-31 0000831001
c:CommodityOptionAndOtherContractOptionsMember us-gaap:DesignatedAsHedgingInstrumentMember
us-gaap:ShortMember 2019-03-31 0000831001 c:TotalReturnSwapAndOtherCreditDerivativesMember 2019-03-31
0000831001 c:CreditDerivativeMaturitiesNextRollingTwelveMonthsMember 2019-03-31 0000831001
c:NonFinancialMember 2019-03-31 0000831001 us-gaap:ExternalCreditRatingInvestmentGradeMember 2019-03-31
0000831001 c:BrokerDealerMember 2019-03-31 0000831001
us-gaap:ExternalCreditRatingNonInvestmentGradeMember 2019-03-31 0000831001
c:CreditDefaultSwapsAndOptionsMember 2019-03-31 0000831001
c:InsuranceAndOtherFinancialInstitutionsMember 2019-03-31 0000831001
c:CreditDerivativeMaturitiesNextRollingYearTwoThroughFiveMember 2019-03-31 0000831001
c:CreditDerivativeMaturitiesRollingAfterYearFiveMember 2019-03-31 0000831001 c:BankMember 2019-03-31
0000831001 us-gaap:InterestRateContractMember us-gaap:OtherIncomeMember 2018-01-01 2018-03-31
0000831001 us-gaap:OtherIncomeMember 2018-01-01 2018-03-31 0000831001
us-gaap:ForeignExchangeContractMember c:InterestIncomeExpenseNetMember 2019-01-01 2019-03-31
0000831001 c:CommodityOptionAndOtherContractOptionsMember c:InterestIncomeExpenseNetMember

Edgar Filing: CITIGROUP INC - Form 10-Q

2018-01-01 2018-03-31 0000831001 us-gaap:ForeignExchangeContractMember
c:InterestIncomeExpenseNetMember 2018-01-01 2018-03-31 0000831001
us-gaap:ForeignExchangeContractMember us-gaap:OtherIncomeMember 2018-01-01 2018-03-31 0000831001
us-gaap:ForeignExchangeContractMember us-gaap:OtherIncomeMember 2019-01-01 2019-03-31 0000831001
c:InterestIncomeExpenseNetMember 2018-01-01 2018-03-31 0000831001
c:CommodityOptionAndOtherContractOptionsMember us-gaap:OtherIncomeMember 2018-01-01 2018-03-31
0000831001 c:CommodityOptionAndOtherContractOptionsMember us-gaap:OtherIncomeMember 2019-01-01
2019-03-31 0000831001 us-gaap:InterestRateContractMember c:InterestIncomeExpenseNetMember 2018-01-01
2018-03-31 0000831001 us-gaap:OtherIncomeMember 2019-01-01 2019-03-31 0000831001
c:CommodityOptionAndOtherContractOptionsMember c:InterestIncomeExpenseNetMember 2019-01-01 2019-03-31
0000831001 c:InterestIncomeExpenseNetMember 2019-01-01 2019-03-31 0000831001
us-gaap:InterestRateContractMember c:InterestIncomeExpenseNetMember 2019-01-01 2019-03-31 0000831001
us-gaap:InterestRateContractMember us-gaap:OtherIncomeMember 2019-01-01 2019-03-31 0000831001
c:CreditDefaultSwapsAndOptionsMember 2018-12-31 0000831001
c:CreditDerivativeMaturitiesNextRollingTwelveMonthsMember 2018-12-31 0000831001
c:CreditDerivativeMaturitiesRollingAfterYearFiveMember 2018-12-31 0000831001
c:TotalReturnSwapAndOtherCreditDerivativesMember 2018-12-31 0000831001
us-gaap:ExternalCreditRatingInvestmentGradeMember 2018-12-31 0000831001 c:BankMember 2018-12-31
0000831001 c:InsuranceAndOtherFinancialInstitutionsMember 2018-12-31 0000831001
us-gaap:ExternalCreditRatingNonInvestmentGradeMember 2018-12-31 0000831001 c:BrokerDealerMember
2018-12-31 0000831001 c:NonFinancialMember 2018-12-31 0000831001
c:CreditDerivativeMaturitiesNextRollingYearTwoThroughFiveMember 2018-12-31 0000831001
c:TradingAccountsAssetsMember us-gaap:ExchangeTradedMember 2018-12-31 0000831001
us-gaap:InterestRateSwapMember 2018-12-31 0000831001 us-gaap:LongMember 2018-12-31 0000831001
c:TradingAccountsAssetsMember 2018-12-31 0000831001 us-gaap:InterestRateSwapMember 2019-03-31
0000831001 us-gaap:LongMember 2019-03-31 0000831001 us-gaap:ForeignExchangeContractMember 2019-01-01
2019-03-31 0000831001 c:RuleChangesAdoptedbyClearingOrganizationsMember 2019-03-31 0000831001
us-gaap:ForeignExchangeContractMember 2018-01-01 2018-03-31 0000831001
c:RuleChangesAdoptedbyClearingOrganizationsMember 2018-12-31 0000831001 us-gaap:ShortMember 2018-12-31
0000831001 c:TradingAccountsLiabilitiesMember us-gaap:OverTheCounterMember 2019-03-31 0000831001
c:TradingAccountsAssetsMember us-gaap:ExchangeClearedMember 2018-12-31 0000831001
c:TradingAccountsAssetsMember us-gaap:OverTheCounterMember 2018-12-31 0000831001 us-gaap:ShortMember
2019-03-31 0000831001 c:TradingAccountsLiabilitiesMember us-gaap:ExchangeTradedMember 2019-03-31
0000831001 c:TradingAccountsLiabilitiesMember 2018-12-31 0000831001 us-gaap:NetInvestmentHedgingMember
2018-01-01 2018-03-31 0000831001 c:TradingAccountsLiabilitiesMember us-gaap:ExchangeClearedMember
2019-03-31 0000831001 us-gaap:NetInvestmentHedgingMember 2019-01-01 2019-03-31 0000831001
us-gaap:InterestRateContractMember us-gaap:OtherNonoperatingIncomeExpenseMember 2019-01-01 2019-03-31
0000831001 us-gaap:InterestRateContractMember 2018-01-01 2018-03-31 0000831001
us-gaap:OtherNonoperatingIncomeExpenseMember 2018-01-01 2018-03-31 0000831001
us-gaap:OtherNonoperatingIncomeExpenseMember 2019-01-01 2019-03-31 0000831001
us-gaap:ForeignExchangeContractMember us-gaap:OtherNonoperatingIncomeExpenseMember 2019-01-01
2019-03-31 0000831001 us-gaap:ForeignExchangeContractMember
us-gaap:OtherNonoperatingIncomeExpenseMember 2018-01-01 2018-03-31 0000831001
us-gaap:InterestRateContractMember 2019-01-01 2019-03-31 0000831001 us-gaap:InterestRateContractMember
us-gaap:OtherNonoperatingIncomeExpenseMember 2018-01-01 2018-03-31 0000831001
c:TradingAccountsAssetsMember c:CommodityOptionAndOtherContractOptionsMember
us-gaap:NondesignatedMember 2018-12-31 0000831001 c:TradingAccountsLiabilitiesMember
c:CommodityOptionAndOtherContractOptionsMember us-gaap:NondesignatedMember
us-gaap:OverTheCounterMember 2018-12-31 0000831001 c:TradingAccountsLiabilitiesMember
us-gaap:ForeignExchangeContractMember us-gaap:NondesignatedMember us-gaap:ExchangeTradedMember
2018-12-31 0000831001 c:TradingAccountsLiabilitiesMember us-gaap:InterestRateContractMember

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:NondesignatedMember us-gaap:ExchangeTradedMember 2018-12-31 0000831001
c:TradingAccountsLiabilitiesMember us-gaap:InterestRateContractMember
us-gaap:DesignatedAsHedgingInstrumentMember us-gaap:OverTheCounterMember 2018-12-31 0000831001
c:TradingAccountsLiabilitiesMember us-gaap:InterestRateContractMember
us-gaap:DesignatedAsHedgingInstrumentMember 2018-12-31 0000831001 c:TradingAccountsAssetsMember
us-gaap:InterestRateContractMember us-gaap:NondesignatedMember us-gaap:ExchangeClearedMember 2018-12-31
0000831001 c:TradingAccountsLiabilitiesMember us-gaap:EquityContractMember us-gaap:NondesignatedMember
2018-12-31 0000831001 c:TradingAccountsAssetsMember us-gaap:InterestRateContractMember
us-gaap:NondesignatedMember 2018-12-31 0000831001 c:TradingAccountsLiabilitiesMember
us-gaap:DesignatedAsHedgingInstrumentMember 2018-12-31 0000831001 c:TradingAccountsLiabilitiesMember
us-gaap:EquityContractMember us-gaap:NondesignatedMember us-gaap:ExchangeTradedMember 2018-12-31
0000831001 c:TradingAccountsLiabilitiesMember us-gaap:ForeignExchangeContractMember
us-gaap:NondesignatedMember us-gaap:OverTheCounterMember 2018-12-31 0000831001
c:TradingAccountsLiabilitiesMember us-gaap:ForeignExchangeContractMember
us-gaap:DesignatedAsHedgingInstrumentMember 2018-12-31 0000831001 c:TradingAccountsLiabilitiesMember
us-gaap:EquityContractMember us-gaap:NondesignatedMember us-gaap:ExchangeClearedMember 2018-12-31
0000831001 c:TradingAccountsLiabilitiesMember us-gaap:ForeignExchangeContractMember
us-gaap:NondesignatedMember us-gaap:ExchangeClearedMember 2018-12-31 0000831001
c:TradingAccountsAssetsMember us-gaap:NondesignatedMember 2018-12-31 0000831001
c:TradingAccountsAssetsMember us-gaap:ForeignExchangeContractMember us-gaap:NondesignatedMember
us-gaap:ExchangeClearedMember 2018-12-31 0000831001 c:TradingAccountsLiabilitiesMember
us-gaap:ForeignExchangeContractMember us-gaap:DesignatedAsHedgingInstrumentMember
us-gaap:ExchangeClearedMember 2018-12-31 0000831001 c:TradingAccountsAssetsMember
us-gaap:DesignatedAsHedgingInstrumentMember 2018-12-31 0000831001 c:TradingAccountsAssetsMember
us-gaap:ForeignExchangeContractMember us-gaap:DesignatedAsHedgingInstrumentMember
us-gaap:ExchangeClearedMember 2018-12-31 0000831001 c:TradingAccountsAssetsMember
us-gaap:CreditRiskContractMember us-gaap:NondesignatedMember 2018-12-31 0000831001
c:TradingAccountsAssetsMember us-gaap:InterestRateContractMember
us-gaap:DesignatedAsHedgingInstrumentMember 2018-12-31 0000831001 c:TradingAccountsAssetsMember
us-gaap:InterestRateContractMember us-gaap:DesignatedAsHedgingInstrumentMember
us-gaap:OverTheCounterMember 2018-12-31 0000831001 c:TradingAccountsLiabilitiesMember
us-gaap:CreditRiskContractMember us-gaap:NondesignatedMember us-gaap:OverTheCounterMember 2018-12-31
0000831001 c:TradingAccountsLiabilitiesMember us-gaap:CreditRiskContractMember
us-gaap:NondesignatedMember 2018-12-31 0000831001 c:TradingAccountsLiabilitiesMember
us-gaap:EquityContractMember us-gaap:NondesignatedMember us-gaap:OverTheCounterMember 2018-12-31
0000831001 c:TradingAccountsAssetsMember us-gaap:EquityContractMember us-gaap:NondesignatedMember
2018-12-31 0000831001 c:TradingAccountsAssetsMember us-gaap:ForeignExchangeContractMember
us-gaap:NondesignatedMember us-gaap:ExchangeTradedMember 2018-12-31 0000831001
c:TradingAccountsAssetsMember us-gaap:ForeignExchangeContractMember us-gaap:NondesignatedMember
2018-12-31 0000831001 c:TradingAccountsAssetsMember us-gaap:InterestRateContractMember
us-gaap:NondesignatedMember us-gaap:ExchangeTradedMember 2018-12-31 0000831001
c:TradingAccountsAssetsMember us-gaap:EquityContractMember us-gaap:NondesignatedMember
us-gaap:ExchangeTradedMember 2018-12-31 0000831001 c:TradingAccountsAssetsMember
c:CommodityOptionAndOtherContractOptionsMember us-gaap:NondesignatedMember
us-gaap:ExchangeTradedMember 2018-12-31 0000831001 c:TradingAccountsLiabilitiesMember
us-gaap:CreditRiskContractMember us-gaap:NondesignatedMember us-gaap:ExchangeClearedMember 2018-12-31
0000831001 c:TradingAccountsAssetsMember us-gaap:ForeignExchangeContractMember
us-gaap:DesignatedAsHedgingInstrumentMember us-gaap:OverTheCounterMember 2018-12-31 0000831001
c:TradingAccountsLiabilitiesMember us-gaap:InterestRateContractMember us-gaap:NondesignatedMember
us-gaap:ExchangeClearedMember 2018-12-31 0000831001 c:TradingAccountsAssetsMember
us-gaap:InterestRateContractMember us-gaap:NondesignatedMember us-gaap:OverTheCounterMember 2018-12-31

Edgar Filing: CITIGROUP INC - Form 10-Q

0000831001 c:TradingAccountsAssetsMember us-gaap:CreditRiskContractMember us-gaap:NondesignatedMember
us-gaap:OverTheCounterMember 2018-12-31 0000831001 c:TradingAccountsLiabilitiesMember
us-gaap:InterestRateContractMember us-gaap:NondesignatedMember us-gaap:OverTheCounterMember 2018-12-31
0000831001 c:TradingAccountsLiabilitiesMember us-gaap:ForeignExchangeContractMember
us-gaap:DesignatedAsHedgingInstrumentMember us-gaap:OverTheCounterMember 2018-12-31 0000831001
c:TradingAccountsAssetsMember us-gaap:ForeignExchangeContractMember us-gaap:NondesignatedMember
us-gaap:OverTheCounterMember 2018-12-31 0000831001 c:TradingAccountsAssetsMember
c:CommodityOptionAndOtherContractOptionsMember us-gaap:NondesignatedMember
us-gaap:OverTheCounterMember 2018-12-31 0000831001 c:TradingAccountsAssetsMember
us-gaap:ForeignExchangeContractMember us-gaap:DesignatedAsHedgingInstrumentMember 2018-12-31
0000831001 c:TradingAccountsAssetsMember us-gaap:EquityContractMember us-gaap:NondesignatedMember
us-gaap:OverTheCounterMember 2018-12-31 0000831001 c:TradingAccountsAssetsMember
us-gaap:InterestRateContractMember us-gaap:DesignatedAsHedgingInstrumentMember
us-gaap:ExchangeClearedMember 2018-12-31 0000831001 c:TradingAccountsLiabilitiesMember
us-gaap:NondesignatedMember 2018-12-31 0000831001 c:TradingAccountsLiabilitiesMember
c:CommodityOptionAndOtherContractOptionsMember us-gaap:NondesignatedMember
us-gaap:ExchangeTradedMember 2018-12-31 0000831001 c:TradingAccountsLiabilitiesMember
us-gaap:InterestRateContractMember us-gaap:DesignatedAsHedgingInstrumentMember
us-gaap:ExchangeClearedMember 2018-12-31 0000831001 c:TradingAccountsLiabilitiesMember
us-gaap:InterestRateContractMember us-gaap:NondesignatedMember 2018-12-31 0000831001
c:TradingAccountsLiabilitiesMember c:CommodityOptionAndOtherContractOptionsMember
us-gaap:NondesignatedMember 2018-12-31 0000831001 c:TradingAccountsLiabilitiesMember
us-gaap:ForeignExchangeContractMember us-gaap:NondesignatedMember 2018-12-31 0000831001
c:TradingAccountsAssetsMember us-gaap:EquityContractMember us-gaap:NondesignatedMember
us-gaap:ExchangeClearedMember 2018-12-31 0000831001 c:TradingAccountsAssetsMember
us-gaap:CreditRiskContractMember us-gaap:NondesignatedMember us-gaap:ExchangeClearedMember 2018-12-31
0000831001 c:TradingAccountsAssetsMember us-gaap:ExchangeTradedMember 2019-03-31 0000831001
c:TradingAccountsAssetsMember us-gaap:ExchangeClearedMember 2019-03-31 0000831001
c:TradingAccountsAssetsMember us-gaap:OverTheCounterMember 2019-03-31 0000831001
us-gaap:AssetBackedSecuritiesMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:SecuritiesAssetsMember
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:ForeignExchangeContractMember us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:ForeignGovernmentDebtSecuritiesMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:MortgageBackedSecuritiesMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:InterestRateContractMember
us-gaap:SecuritiesAssetsMember us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:CommercialMortgageBackedSecuritiesMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
c:NonMarketableEquitySecuritiesMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:CorporateDebtSecuritiesMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:EquitySecuritiesMember
us-gaap:FairValueInputsLevel1Member us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
c:NonMarketableEquitySecuritiesMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:ForeignGovernmentDebtSecuritiesMember us-gaap:FairValueMeasurementsRecurringMember 2018-12-31

Edgar Filing: CITIGROUP INC - Form 10-Q

0000831001 c:TradingAssetsExcludingDerivativeAssetsMember us-gaap:FairValueMeasurementsRecurringMember
2018-12-31 0000831001 us-gaap:CreditRiskContractMember us-gaap:SecuritiesAssetsMember
us-gaap:FairValueInputsLevel1Member us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember
us-gaap:FairValueInputsLevel1Member us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:USTreasuryAndGovernmentMember us-gaap:FairValueMeasurementsRecurringMember 2018-12-31
0000831001 us-gaap:ResidentialMortgageBackedSecuritiesMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:EquitySecuritiesMember
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:MortgageBackedSecuritiesMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:MortgageBackedSecuritiesMember us-gaap:FairValueMeasurementsRecurringMember 2018-12-31
0000831001 us-gaap:OtherDebtSecuritiesMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:CorporateDebtSecuritiesMember us-gaap:FairValueMeasurementsRecurringMember 2018-12-31
0000831001 us-gaap:USStatesAndPoliticalSubdivisionsMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:OtherDebtSecuritiesMember
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:SecuritiesAssetsMember
us-gaap:FairValueInputsLevel1Member us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:USTreasuryAndGovernmentMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:CorporateDebtSecuritiesMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:ForeignGovernmentDebtSecuritiesMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:AssetBackedSecuritiesMember
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:CorporateDebtSecuritiesMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:CommodityContractMember
us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:MortgageBackedSecuritiesMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:CreditRiskContractMember
us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:USTreasuryAndGovernmentMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:ResidentialMortgageBackedSecuritiesMember us-gaap:FairValueMeasurementsRecurringMember
2018-12-31 0000831001 us-gaap:ForeignGovernmentDebtSecuritiesMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:USStatesAndPoliticalSubdivisionsMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:ResidentialMortgageBackedSecuritiesMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:EquitySecuritiesMember
us-gaap:FairValueInputsLevel2Member us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:USTreasuryAndGovernmentMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:SecuritiesAssetsMember
us-gaap:FairValueInputsLevel2Member us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:CommercialMortgageBackedSecuritiesMember us-gaap:FairValueMeasurementsRecurringMember

Edgar Filing: CITIGROUP INC - Form 10-Q

2018-12-31 0000831001 us-gaap:USStatesAndPoliticalSubdivisionsMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:EquityContractMember
us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:EquityContractMember
us-gaap:SecuritiesAssetsMember us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:EquitySecuritiesMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
c:TradingAssetsExcludingDerivativeAssetsMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:EquityContractMember
us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:ResidentialMortgageBackedSecuritiesMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember
us-gaap:FairValueInputsLevel2Member us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:OtherDebtSecuritiesMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:CreditRiskContractMember
us-gaap:SecuritiesAssetsMember us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:AssetBackedSecuritiesMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:SecuritiesAssetsMember
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:USStatesAndPoliticalSubdivisionsMember us-gaap:FairValueMeasurementsRecurringMember 2018-12-31
0000831001 c:NonMarketableEquitySecuritiesMember us-gaap:FairValueMeasurementsRecurringMember
2018-12-31 0000831001 us-gaap:CommercialMortgageBackedSecuritiesMember
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:CommercialMortgageBackedSecuritiesMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
c:TradingAssetsExcludingDerivativeAssetsMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:EquityContractMember
us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:OtherDebtSecuritiesMember
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:CommodityContractMember us-gaap:SecuritiesAssetsMember
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:AssetBackedSecuritiesMember
us-gaap:FairValueInputsLevel2Member us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
c:NonMarketableEquitySecuritiesMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:ForeignExchangeContractMember us-gaap:SecuritiesAssetsMember
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:InterestRateContractMember
us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:InterestRateContractMember
us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:ForeignExchangeContractMember us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:ForeignExchangeContractMember us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
c:TradingAssetsExcludingDerivativeAssetsMember us-gaap:FairValueInputsLevel3Member

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:CommodityContractMember
us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:CreditRiskContractMember
us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:CommodityContractMember
us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:InterestRateContractMember
us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:SecuritiesAssetsMember
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001 us-gaap:TradingLiabilitiesMember
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:AccountingStandardsUpdate201507Member us-gaap:FairValueMeasuredAtNetAssetValuePerShareMember
2019-03-31 0000831001 us-gaap:AccountingStandardsUpdate201507Member
us-gaap:FairValueMeasuredAtNetAssetValuePerShareMember 2018-12-31 0000831001
us-gaap:TradingLiabilitiesMember us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:FairValueInputsLevel1Member us-gaap:TradingLiabilitiesMember
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
c:OtherFinancialAssetsIncludingNonTradingDerivativesMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001 us-gaap:EquityContractMember
us-gaap:FairValueInputsLevel1Member us-gaap:TradingLiabilitiesMember
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001 us-gaap:CommodityContractMember
us-gaap:TradingLiabilitiesMember us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsRecurringMember
c:OtherTradingLiabilitiesMember 2019-03-31 0000831001 us-gaap:CommodityContractMember
us-gaap:FairValueInputsLevel1Member us-gaap:TradingLiabilitiesMember
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001 us-gaap:CommodityContractMember
us-gaap:FairValueInputsLevel2Member us-gaap:TradingLiabilitiesMember
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001 us-gaap:FairValueInputsLevel3Member
us-gaap:TradingLiabilitiesMember us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:FairValueInputsLevel1Member us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:FairValueInputsLevel2Member us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:ForeignExchangeContractMember us-gaap:TradingLiabilitiesMember
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001 us-gaap:FairValueInputsLevel2Member
c:OtherFinancialLiabilitiesIncludingNonTradingDerivativesMember
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001 us-gaap:EquityContractMember
us-gaap:FairValueInputsLevel3Member us-gaap:TradingLiabilitiesMember
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
c:OtherFinancialAssetsIncludingNonTradingDerivativesMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
c:OtherFinancialAssetsIncludingNonTradingDerivativesMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001 us-gaap:FairValueInputsLevel1Member
c:OtherFinancialLiabilitiesIncludingNonTradingDerivativesMember
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
c:OtherFinancialAssetsIncludingNonTradingDerivativesMember us-gaap:FairValueMeasurementsRecurringMember
2019-03-31 0000831001 us-gaap:EquityContractMember us-gaap:TradingLiabilitiesMember
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:FairValueMeasurementsRecurringMember c:OtherTradingLiabilitiesMember 2019-03-31 0000831001
us-gaap:FairValueInputsLevel1Member us-gaap:FairValueMeasurementsRecurringMember
c:OtherTradingLiabilitiesMember 2019-03-31 0000831001 us-gaap:ForeignExchangeContractMember

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:FairValueInputsLevel1Member
c:OtherFinancialLiabilitiesIncludingNonTradingDerivativesMember
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:FairValueInputsLevel3Member
us-gaap:TradingLiabilitiesMember us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
c:OtherFinancialLiabilitiesIncludingNonTradingDerivativesMember
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:FairValueMeasurementsRecurringMember c:OtherTradingLiabilitiesMember 2018-12-31 0000831001
us-gaap:ForeignExchangeContractMember us-gaap:FairValueInputsLevel2Member
us-gaap:TradingLiabilitiesMember us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:InterestRateContractMember us-gaap:TradingLiabilitiesMember
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:FairValueInputsLevel1Member
us-gaap:TradingLiabilitiesMember us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:CommodityContractMember us-gaap:FairValueInputsLevel1Member us-gaap:TradingLiabilitiesMember
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:CommodityContractMember
us-gaap:FairValueInputsLevel2Member us-gaap:TradingLiabilitiesMember
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember c:OtherTradingLiabilitiesMember 2018-12-31 0000831001
us-gaap:EquityContractMember us-gaap:TradingLiabilitiesMember
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember c:OtherTradingLiabilitiesMember 2018-12-31 0000831001
us-gaap:FairValueInputsLevel3Member c:OtherFinancialLiabilitiesIncludingNonTradingDerivativesMember
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:EquityContractMember
us-gaap:FairValueInputsLevel2Member us-gaap:TradingLiabilitiesMember
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:EquityContractMember
us-gaap:FairValueInputsLevel3Member us-gaap:TradingLiabilitiesMember
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:InterestRateContractMember
us-gaap:FairValueInputsLevel2Member us-gaap:TradingLiabilitiesMember
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:CreditRiskContractMember
us-gaap:FairValueInputsLevel3Member us-gaap:TradingLiabilitiesMember
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:ForeignExchangeContractMember us-gaap:FairValueInputsLevel1Member
us-gaap:TradingLiabilitiesMember us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:FairValueInputsLevel2Member c:OtherFinancialLiabilitiesIncludingNonTradingDerivativesMember
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:CreditRiskContractMember
us-gaap:FairValueInputsLevel1Member us-gaap:TradingLiabilitiesMember
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
c:OtherFinancialAssetsIncludingNonTradingDerivativesMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001 us-gaap:CommodityContractMember
us-gaap:FairValueInputsLevel3Member us-gaap:TradingLiabilitiesMember
us-gaap:FairValueMeasurementsRecurringMember 2018-12-31 0000831001
us-gaap:ForeignExchangeContractMember us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:USTreasuryAndGovernmentMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:MortgageBackedSecuritiesMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001 us-gaap:AssetBackedSecuritiesMember
us-gaap:FairValueInputsLevel1Member us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:EquitySecuritiesMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001 us-gaap:CommodityContractMember
us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001 us-gaap:InterestRateContractMember

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:ForeignGovernmentDebtSecuritiesMember us-gaap:FairValueMeasurementsRecurringMember 2019-03-31
0000831001 us-gaap:CreditRiskContractMember us-gaap:SecuritiesAssetsMember
us-gaap:FairValueInputsLevel2Member us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:CorporateDebtSecuritiesMember us-gaap:FairValueMeasurementsRecurringMember 2019-03-31
0000831001 us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:USStatesAndPoliticalSubdivisionsMember us-gaap:FairValueMeasurementsRecurringMember 2019-03-31
0000831001 us-gaap:CommercialMortgageBackedSecuritiesMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:USStatesAndPoliticalSubdivisionsMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:MortgageBackedSecuritiesMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:CommercialMortgageBackedSecuritiesMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001 us-gaap:EquityContractMember
us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001 us-gaap:EquitySecuritiesMember
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
c:TradingAssetsExcludingDerivativeAssetsMember us-gaap:FairValueMeasurementsRecurringMember 2019-03-31
0000831001 us-gaap:AssetBackedSecuritiesMember us-gaap:FairValueMeasurementsRecurringMember 2019-03-31
0000831001 us-gaap:ForeignExchangeContractMember us-gaap:SecuritiesAssetsMember
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:ResidentialMortgageBackedSecuritiesMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:ForeignGovernmentDebtSecuritiesMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001 us-gaap:OtherDebtSecuritiesMember
us-gaap:FairValueInputsLevel2Member us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
c:NonMarketableEquitySecuritiesMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:MortgageBackedSecuritiesMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:USTreasuryAndGovernmentMember us-gaap:FairValueMeasurementsRecurringMember 2019-03-31
0000831001 us-gaap:InterestRateContractMember us-gaap:SecuritiesAssetsMember
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001 us-gaap:OtherDebtSecuritiesMember
us-gaap:FairValueInputsLevel1Member us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:InterestRateContractMember us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:MortgageBackedSecuritiesMember us-gaap:FairValueMeasurementsRecurringMember 2019-03-31
0000831001 us-gaap:CommodityContractMember us-gaap:SecuritiesAssetsMember
us-gaap:FairValueInputsLevel2Member us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:USStatesAndPoliticalSubdivisionsMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:USTreasuryAndGovernmentMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:ForeignGovernmentDebtSecuritiesMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:CorporateDebtSecuritiesMember us-gaap:FairValueInputsLevel1Member

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001 us-gaap:AssetBackedSecuritiesMember
us-gaap:FairValueInputsLevel2Member us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:EquityContractMember us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:ResidentialMortgageBackedSecuritiesMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:CommercialMortgageBackedSecuritiesMember us-gaap:FairValueMeasurementsRecurringMember
2019-03-31 0000831001 us-gaap:CommodityContractMember us-gaap:SecuritiesAssetsMember
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:CorporateDebtSecuritiesMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:CommercialMortgageBackedSecuritiesMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:ResidentialMortgageBackedSecuritiesMember us-gaap:FairValueMeasurementsRecurringMember
2019-03-31 0000831001 us-gaap:EquityContractMember us-gaap:SecuritiesAssetsMember
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
c:NonMarketableEquitySecuritiesMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001 us-gaap:EquitySecuritiesMember
us-gaap:FairValueInputsLevel1Member us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:USTreasuryAndGovernmentMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001 us-gaap:EquitySecuritiesMember
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:USStatesAndPoliticalSubdivisionsMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001 us-gaap:OtherDebtSecuritiesMember
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember
us-gaap:FairValueInputsLevel1Member us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
c:NonMarketableEquitySecuritiesMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:CorporateDebtSecuritiesMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:ForeignExchangeContractMember us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001 us-gaap:AssetBackedSecuritiesMember
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:ForeignGovernmentDebtSecuritiesMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:ResidentialMortgageBackedSecuritiesMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember
us-gaap:FairValueInputsLevel2Member us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001 us-gaap:CreditRiskContractMember
us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
c:NonMarketableEquitySecuritiesMember us-gaap:FairValueMeasurementsRecurringMember 2019-03-31
0000831001 us-gaap:CreditRiskContractMember us-gaap:SecuritiesAssetsMember
us-gaap:FairValueInputsLevel1Member us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:OtherDebtSecuritiesMember us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel1Member

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:ForeignExchangeContractMember us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
c:TradingAssetsExcludingDerivativeAssetsMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001 us-gaap:EquityContractMember
us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001 us-gaap:CommodityContractMember
us-gaap:SecuritiesAssetsMember us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
c:TradingAssetsExcludingDerivativeAssetsMember us-gaap:FairValueInputsLevel1Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001 us-gaap:CreditRiskContractMember
us-gaap:SecuritiesAssetsMember us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
c:TradingAssetsExcludingDerivativeAssetsMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001 us-gaap:InterestRateContractMember
us-gaap:SecuritiesAssetsMember us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsRecurringMember 2019-03-31 0000831001
us-gaap:CommercialMortgageBackedSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember
2019-01-01 2019-03-31 0000831001 us-gaap:ForeignExchangeContractMember
c:TradingAccountAssetsAndTradingLiabilitiesMember 2019-01-01 2019-03-31 0000831001
us-gaap:ForeignGovernmentDebtSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember 2019-01-01
2019-03-31 0000831001 us-gaap:ForeignGovernmentDebtSecuritiesMember
c:TradingAssetsExcludingDerivativeAssetsMember 2018-12-31 0000831001
c:TradingAssetsExcludingDerivativeAssetsMember 2019-01-01 2019-03-31 0000831001
us-gaap:AssetBackedSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember 2019-01-01 2019-03-31
0000831001 us-gaap:CreditRiskContractMember c:TradingAccountAssetsAndTradingLiabilitiesMember 2019-01-01
2019-03-31 0000831001 us-gaap:CorporateDebtSecuritiesMember
c:TradingAssetsExcludingDerivativeAssetsMember 2019-01-01 2019-03-31 0000831001
us-gaap:USStatesAndPoliticalSubdivisionsMember c:TradingAssetsExcludingDerivativeAssetsMember 2019-01-01
2019-03-31 0000831001 us-gaap:USTreasuryAndGovernmentMember
c:TradingAssetsExcludingDerivativeAssetsMember 2019-01-01 2019-03-31 0000831001
us-gaap:FederalFundsSoldAndSecuritiesBorrowedOrPurchasedUnderAgreementsToResellMember 2019-01-01
2019-03-31 0000831001 us-gaap:ResidentialMortgageBackedSecuritiesMember
c:TradingAssetsExcludingDerivativeAssetsMember 2019-01-01 2019-03-31 0000831001
c:TradingAssetsExcludingDerivativeAssetsMember 2019-03-31 0000831001 us-gaap:EquitySecuritiesMember
c:TradingAssetsExcludingDerivativeAssetsMember 2019-01-01 2019-03-31 0000831001
us-gaap:MortgageBackedSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember 2019-01-01
2019-03-31 0000831001 us-gaap:OtherDebtSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember
2018-12-31 0000831001 c:TradingAccountAssetsAndTradingLiabilitiesMember 2018-12-31 0000831001
c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember
c:TradingAssetsExcludingDerivativeAssetsMember 2019-01-01 2019-03-31 0000831001
c:TradingAccountAssetsAndTradingLiabilitiesMember 2019-03-31 0000831001
c:TradingAccountAssetsAndTradingLiabilitiesMember 2019-01-01 2019-03-31 0000831001
us-gaap:CorporateDebtSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember 2018-12-31
0000831001 us-gaap:EquityContractMember c:TradingAccountAssetsAndTradingLiabilitiesMember 2019-01-01
2019-03-31 0000831001 us-gaap:ForeignExchangeContractMember
c:TradingAccountAssetsAndTradingLiabilitiesMember 2019-03-31 0000831001
us-gaap:AssetBackedSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember 2018-12-31 0000831001
us-gaap:OtherDebtSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember 2019-01-01 2019-03-31
0000831001 us-gaap:CorporateDebtSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember
2019-03-31 0000831001 us-gaap:CommercialMortgageBackedSecuritiesMember
c:TradingAssetsExcludingDerivativeAssetsMember 2019-03-31 0000831001 us-gaap:CommodityContractMember
c:TradingAccountAssetsAndTradingLiabilitiesMember 2019-01-01 2019-03-31 0000831001

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:CreditRiskContractMember c:TradingAccountAssetsAndTradingLiabilitiesMember 2018-12-31 0000831001
us-gaap:EquitySecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember 2019-03-31 0000831001
us-gaap:EquityContractMember c:TradingAccountAssetsAndTradingLiabilitiesMember 2018-12-31 0000831001
us-gaap:CreditRiskContractMember c:TradingAccountAssetsAndTradingLiabilitiesMember 2019-03-31 0000831001
us-gaap:InterestRateContractMember c:TradingAccountAssetsAndTradingLiabilitiesMember 2019-01-01 2019-03-31
0000831001 us-gaap:MortgageBackedSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember
2018-12-31 0000831001 us-gaap:EquitySecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember
2018-12-31 0000831001 us-gaap:USStatesAndPoliticalSubdivisionsMember
c:TradingAssetsExcludingDerivativeAssetsMember 2018-12-31 0000831001 us-gaap:InterestRateContractMember
c:TradingAccountAssetsAndTradingLiabilitiesMember 2019-03-31 0000831001
c:TradingAssetsExcludingDerivativeAssetsMember 2018-12-31 0000831001 us-gaap:OtherDebtSecuritiesMember
c:TradingAssetsExcludingDerivativeAssetsMember 2019-03-31 0000831001
us-gaap:ForeignGovernmentDebtSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember 2019-03-31
0000831001 us-gaap:InterestRateContractMember c:TradingAccountAssetsAndTradingLiabilitiesMember
2018-12-31 0000831001 us-gaap:USTreasuryAndGovernmentMember
c:TradingAssetsExcludingDerivativeAssetsMember 2018-12-31 0000831001
us-gaap:FederalFundsSoldAndSecuritiesBorrowedOrPurchasedUnderAgreementsToResellMember 2018-12-31
0000831001 us-gaap:ResidentialMortgageBackedSecuritiesMember
c:TradingAssetsExcludingDerivativeAssetsMember 2019-03-31 0000831001
us-gaap:USStatesAndPoliticalSubdivisionsMember c:TradingAssetsExcludingDerivativeAssetsMember 2019-03-31
0000831001 us-gaap:AssetBackedSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember 2019-03-31
0000831001 us-gaap:CommercialMortgageBackedSecuritiesMember
c:TradingAssetsExcludingDerivativeAssetsMember 2018-12-31 0000831001
us-gaap:MortgageBackedSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember 2019-03-31
0000831001 us-gaap:EquityContractMember c:TradingAccountAssetsAndTradingLiabilitiesMember 2019-03-31
0000831001 us-gaap:ForeignExchangeContractMember c:TradingAccountAssetsAndTradingLiabilitiesMember
2018-12-31 0000831001 c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember
c:TradingAssetsExcludingDerivativeAssetsMember 2019-03-31 0000831001 us-gaap:CommodityContractMember
c:TradingAccountAssetsAndTradingLiabilitiesMember 2018-12-31 0000831001
us-gaap:USTreasuryAndGovernmentMember c:TradingAssetsExcludingDerivativeAssetsMember 2019-03-31
0000831001 us-gaap:ResidentialMortgageBackedSecuritiesMember
c:TradingAssetsExcludingDerivativeAssetsMember 2018-12-31 0000831001 us-gaap:CommodityContractMember
c:TradingAccountAssetsAndTradingLiabilitiesMember 2019-03-31 0000831001
us-gaap:FederalFundsSoldAndSecuritiesBorrowedOrPurchasedUnderAgreementsToResellMember 2019-03-31
0000831001 c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember
c:TradingAssetsExcludingDerivativeAssetsMember 2018-12-31 0000831001
c:OtherFinancialAssetsIncludingNonTradingDerivativesMember 2018-01-01 2018-03-31 0000831001
us-gaap:FederalFundsPurchasedAndSecuritiesSoldUnderAgreementsToRepurchaseMember 2018-01-01 2018-03-31
0000831001 us-gaap:ShortTermDebtMember 2018-01-01 2018-03-31 0000831001
us-gaap:TradingLiabilitiesMember us-gaap:SecuritiesSoldNotYetPurchasedMember 2017-12-31 0000831001
us-gaap:LongTermDebtMember 2018-01-01 2018-03-31 0000831001 us-gaap:InterestBearingDepositsMember
2018-03-31 0000831001 us-gaap:ShortTermDebtMember 2017-12-31 0000831001
us-gaap:TradingLiabilitiesMember us-gaap:SecuritiesSoldNotYetPurchasedMember 2018-01-01 2018-03-31
0000831001 c:OtherFinancialLiabilitiesIncludingNonTradingDerivativesMember 2018-01-01 2018-03-31
0000831001 us-gaap:LoansReceivableMember 2018-01-01 2018-03-31 0000831001
us-gaap:InterestBearingDepositsMember 2018-01-01 2018-03-31 0000831001 us-gaap:ServicingContractsMember
2018-01-01 2018-03-31 0000831001 us-gaap:TradingLiabilitiesMember c:OtherTradingLiabilitiesMember
2018-01-01 2018-03-31 0000831001 us-gaap:TradingLiabilitiesMember c:OtherTradingLiabilitiesMember
2018-03-31 0000831001 us-gaap:InterestBearingDepositsMember 2017-12-31 0000831001
c:OtherFinancialLiabilitiesIncludingNonTradingDerivativesMember 2018-03-31 0000831001
us-gaap:LongTermDebtMember 2017-12-31 0000831001 us-gaap:LoansReceivableMember 2018-03-31 0000831001

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:FederalFundsPurchasedAndSecuritiesSoldUnderAgreementsToRepurchaseMember 2018-03-31 0000831001
us-gaap:LongTermDebtMember 2018-03-31 0000831001 us-gaap:ServicingContractsMember 2017-12-31
0000831001 us-gaap:LoansReceivableMember 2017-12-31 0000831001
c:OtherFinancialAssetsIncludingNonTradingDerivativesMember 2018-03-31 0000831001
us-gaap:TradingLiabilitiesMember us-gaap:SecuritiesSoldNotYetPurchasedMember 2018-03-31 0000831001
us-gaap:TradingLiabilitiesMember c:OtherTradingLiabilitiesMember 2017-12-31 0000831001
c:OtherFinancialLiabilitiesIncludingNonTradingDerivativesMember 2017-12-31 0000831001
us-gaap:ShortTermDebtMember 2018-03-31 0000831001
us-gaap:FederalFundsPurchasedAndSecuritiesSoldUnderAgreementsToRepurchaseMember 2017-12-31 0000831001
c:OtherFinancialAssetsIncludingNonTradingDerivativesMember 2017-12-31 0000831001
us-gaap:ServicingContractsMember 2018-03-31 0000831001 us-gaap:EquityContractMember
c:TradingAccountAssetsAndTradingLiabilitiesMember 2018-01-01 2018-03-31 0000831001
us-gaap:InterestRateContractMember c:TradingAccountAssetsAndTradingLiabilitiesMember 2018-01-01 2018-03-31
0000831001 c:TradingAccountAssetsAndTradingLiabilitiesMember 2018-01-01 2018-03-31 0000831001
c:TradingAssetsExcludingDerivativeAssetsMember 2018-01-01 2018-03-31 0000831001
us-gaap:CommercialMortgageBackedSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember
2017-12-31 0000831001 us-gaap:CorporateDebtSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember
2018-01-01 2018-03-31 0000831001 us-gaap:ForeignExchangeContractMember
c:TradingAccountAssetsAndTradingLiabilitiesMember 2018-03-31 0000831001 us-gaap:CreditRiskContractMember
c:TradingAccountAssetsAndTradingLiabilitiesMember 2018-01-01 2018-03-31 0000831001
us-gaap:USTreasuryAndGovernmentMember c:InvestmentsExcludingTradingSecuritiesMember 2018-03-31
0000831001 us-gaap:OtherDebtSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember 2018-01-01
2018-03-31 0000831001 us-gaap:OtherDebtSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember
2018-01-01 2018-03-31 0000831001 us-gaap:ResidentialMortgageBackedSecuritiesMember
c:TradingAssetsExcludingDerivativeAssetsMember 2018-03-31 0000831001
us-gaap:CorporateDebtSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember 2018-01-01
2018-03-31 0000831001 us-gaap:EquitySecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember
2018-01-01 2018-03-31 0000831001 us-gaap:USTreasuryAndGovernmentMember
c:InvestmentsExcludingTradingSecuritiesMember 2018-01-01 2018-03-31 0000831001
us-gaap:CommercialMortgageBackedSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember
2018-01-01 2018-03-31 0000831001 us-gaap:CommercialMortgageBackedSecuritiesMember
c:InvestmentsExcludingTradingSecuritiesMember 2018-01-01 2018-03-31 0000831001
us-gaap:MortgageBackedSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember 2018-01-01
2018-03-31 0000831001 us-gaap:CommodityContractMember
c:TradingAccountAssetsAndTradingLiabilitiesMember 2018-01-01 2018-03-31 0000831001
us-gaap:AssetBackedSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember 2018-01-01 2018-03-31
0000831001 us-gaap:USStatesAndPoliticalSubdivisionsMember c:InvestmentsExcludingTradingSecuritiesMember
2018-01-01 2018-03-31 0000831001 us-gaap:InterestRateContractMember
c:TradingAccountAssetsAndTradingLiabilitiesMember 2017-12-31 0000831001
us-gaap:MortgageBackedSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember 2018-01-01
2018-03-31 0000831001 c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember
c:TradingAssetsExcludingDerivativeAssetsMember 2018-01-01 2018-03-31 0000831001
us-gaap:ForeignGovernmentDebtSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember 2018-01-01
2018-03-31 0000831001 us-gaap:EquitySecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember
2018-01-01 2018-03-31 0000831001 us-gaap:OtherDebtSecuritiesMember
c:TradingAssetsExcludingDerivativeAssetsMember 2017-12-31 0000831001
us-gaap:FederalFundsSoldAndSecuritiesBorrowedOrPurchasedUnderAgreementsToResellMember 2018-01-01
2018-03-31 0000831001 c:TradingAccountAssetsAndTradingLiabilitiesMember 2017-12-31 0000831001
us-gaap:CommercialMortgageBackedSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember
2018-03-31 0000831001 us-gaap:ResidentialMortgageBackedSecuritiesMember
c:TradingAssetsExcludingDerivativeAssetsMember 2018-01-01 2018-03-31 0000831001

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:USTreasuryAndGovernmentMember c:TradingAssetsExcludingDerivativeAssetsMember 2018-01-01
2018-03-31 0000831001 c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember
c:InvestmentsExcludingTradingSecuritiesMember 2018-01-01 2018-03-31 0000831001
us-gaap:ResidentialMortgageBackedSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember 2018-01-01
2018-03-31 0000831001 c:InvestmentsExcludingTradingSecuritiesMember 2018-01-01 2018-03-31 0000831001
us-gaap:ForeignGovernmentDebtSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember 2017-12-31
0000831001 us-gaap:ForeignGovernmentDebtSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember
2018-01-01 2018-03-31 0000831001 us-gaap:CommodityContractMember
c:TradingAccountAssetsAndTradingLiabilitiesMember 2018-03-31 0000831001
us-gaap:ForeignExchangeContractMember c:TradingAccountAssetsAndTradingLiabilitiesMember 2018-01-01
2018-03-31 0000831001 c:TradingAssetsExcludingDerivativeAssetsMember 2017-12-31 0000831001
us-gaap:EquitySecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember 2018-03-31 0000831001
us-gaap:USStatesAndPoliticalSubdivisionsMember c:TradingAssetsExcludingDerivativeAssetsMember 2018-01-01
2018-03-31 0000831001 us-gaap:ResidentialMortgageBackedSecuritiesMember
c:InvestmentsExcludingTradingSecuritiesMember 2017-12-31 0000831001 us-gaap:CorporateDebtSecuritiesMember
c:TradingAssetsExcludingDerivativeAssetsMember 2018-03-31 0000831001 us-gaap:OtherDebtSecuritiesMember
c:InvestmentsExcludingTradingSecuritiesMember 2018-03-31 0000831001
us-gaap:MortgageBackedSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember 2017-12-31
0000831001 us-gaap:AssetBackedSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember 2018-01-01
2018-03-31 0000831001 us-gaap:ResidentialMortgageBackedSecuritiesMember
c:InvestmentsExcludingTradingSecuritiesMember 2018-03-31 0000831001
c:InvestmentsExcludingTradingSecuritiesMember 2017-12-31 0000831001
us-gaap:USTreasuryAndGovernmentMember c:InvestmentsExcludingTradingSecuritiesMember 2017-12-31
0000831001 c:NonMarketableEquitySecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember
2018-01-01 2018-03-31 0000831001 us-gaap:CommercialMortgageBackedSecuritiesMember
c:InvestmentsExcludingTradingSecuritiesMember 2017-12-31 0000831001
c:NonMarketableEquitySecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember 2018-03-31
0000831001 c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember
c:TradingAssetsExcludingDerivativeAssetsMember 2017-12-31 0000831001 us-gaap:EquityContractMember
c:TradingAccountAssetsAndTradingLiabilitiesMember 2017-12-31 0000831001
us-gaap:OtherDebtSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember 2017-12-31 0000831001
us-gaap:CorporateDebtSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember 2017-12-31
0000831001 us-gaap:FederalFundsSoldAndSecuritiesBorrowedOrPurchasedUnderAgreementsToResellMember
2018-03-31 0000831001 us-gaap:AssetBackedSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember
2018-03-31 0000831001
us-gaap:FederalFundsSoldAndSecuritiesBorrowedOrPurchasedUnderAgreementsToResellMember 2017-12-31
0000831001 us-gaap:USTreasuryAndGovernmentMember c:TradingAssetsExcludingDerivativeAssetsMember
2017-12-31 0000831001 us-gaap:InterestRateContractMember
c:TradingAccountAssetsAndTradingLiabilitiesMember 2018-03-31 0000831001 us-gaap:EquitySecuritiesMember
c:InvestmentsExcludingTradingSecuritiesMember 2018-03-31 0000831001 us-gaap:CommodityContractMember
c:TradingAccountAssetsAndTradingLiabilitiesMember 2017-12-31 0000831001
us-gaap:CommercialMortgageBackedSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember
2018-03-31 0000831001 c:TradingAccountAssetsAndTradingLiabilitiesMember 2018-03-31 0000831001
us-gaap:ForeignExchangeContractMember c:TradingAccountAssetsAndTradingLiabilitiesMember 2017-12-31
0000831001 c:TradingAssetsExcludingDerivativeAssetsMember 2018-03-31 0000831001
us-gaap:MortgageBackedSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember 2018-03-31
0000831001 us-gaap:USStatesAndPoliticalSubdivisionsMember c:TradingAssetsExcludingDerivativeAssetsMember
2017-12-31 0000831001 us-gaap:USStatesAndPoliticalSubdivisionsMember
c:InvestmentsExcludingTradingSecuritiesMember 2017-12-31 0000831001 us-gaap:EquityContractMember
c:TradingAccountAssetsAndTradingLiabilitiesMember 2018-03-31 0000831001
us-gaap:OtherDebtSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember 2018-03-31 0000831001

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:ForeignGovernmentDebtSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember 2018-03-31
0000831001 us-gaap:CreditRiskContractMember c:TradingAccountAssetsAndTradingLiabilitiesMember 2017-12-31
0000831001 us-gaap:CreditRiskContractMember c:TradingAccountAssetsAndTradingLiabilitiesMember 2018-03-31
0000831001 us-gaap:AssetBackedSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember 2017-12-31
0000831001 us-gaap:AssetBackedSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember 2018-03-31
0000831001 us-gaap:MortgageBackedSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember
2018-03-31 0000831001 us-gaap:USStatesAndPoliticalSubdivisionsMember
c:InvestmentsExcludingTradingSecuritiesMember 2018-03-31 0000831001 us-gaap:CorporateDebtSecuritiesMember
c:InvestmentsExcludingTradingSecuritiesMember 2018-03-31 0000831001
c:InvestmentsExcludingTradingSecuritiesMember 2018-03-31 0000831001
c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember
c:InvestmentsExcludingTradingSecuritiesMember 2017-12-31 0000831001
c:NonMarketableEquitySecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember 2017-12-31
0000831001 us-gaap:EquitySecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember 2017-12-31
0000831001 us-gaap:USStatesAndPoliticalSubdivisionsMember c:TradingAssetsExcludingDerivativeAssetsMember
2018-03-31 0000831001 c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember
c:TradingAssetsExcludingDerivativeAssetsMember 2018-03-31 0000831001
c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember
c:InvestmentsExcludingTradingSecuritiesMember 2018-03-31 0000831001
us-gaap:MortgageBackedSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember 2017-12-31
0000831001 us-gaap:ForeignGovernmentDebtSecuritiesMember c:TradingAssetsExcludingDerivativeAssetsMember
2017-12-31 0000831001 us-gaap:ResidentialMortgageBackedSecuritiesMember
c:TradingAssetsExcludingDerivativeAssetsMember 2017-12-31 0000831001
us-gaap:CorporateDebtSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember 2017-12-31 0000831001
us-gaap:EquitySecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember 2017-12-31 0000831001
us-gaap:ForeignGovernmentDebtSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember 2018-03-31
0000831001 us-gaap:AssetBackedSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember 2017-12-31
0000831001 us-gaap:USTreasuryAndGovernmentMember c:TradingAssetsExcludingDerivativeAssetsMember
2018-03-31 0000831001 us-gaap:LongTermDebtMember 2019-01-01 2019-03-31 0000831001
us-gaap:LoansReceivableMember 2019-01-01 2019-03-31 0000831001 us-gaap:AssetBackedSecuritiesMember
c:InvestmentsExcludingTradingSecuritiesMember 2019-01-01 2019-03-31 0000831001
us-gaap:InterestBearingDepositsMember 2019-01-01 2019-03-31 0000831001
us-gaap:ForeignGovernmentDebtSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember 2019-01-01
2019-03-31 0000831001 us-gaap:ServicingContractsMember 2019-01-01 2019-03-31 0000831001
us-gaap:ShortTermDebtMember 2019-01-01 2019-03-31 0000831001 us-gaap:TradingLiabilitiesMember
c:OtherTradingLiabilitiesMember 2019-03-31 0000831001 c:NonMarketableEquitySecuritiesMember
c:InvestmentsExcludingTradingSecuritiesMember 2019-01-01 2019-03-31 0000831001
us-gaap:ResidentialMortgageBackedSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember 2019-01-01
2019-03-31 0000831001 c:InvestmentsExcludingTradingSecuritiesMember 2019-01-01 2019-03-31 0000831001
us-gaap:EquitySecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember 2019-01-01 2019-03-31
0000831001 c:OtherFinancialLiabilitiesIncludingNonTradingDerivativesMember 2019-01-01 2019-03-31
0000831001 c:NonMarketableEquitySecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember
2019-03-31 0000831001 us-gaap:CommercialMortgageBackedSecuritiesMember
c:InvestmentsExcludingTradingSecuritiesMember 2019-01-01 2019-03-31 0000831001
us-gaap:TradingLiabilitiesMember us-gaap:SecuritiesSoldNotYetPurchasedMember 2019-01-01 2019-03-31
0000831001 us-gaap:FederalFundsPurchasedAndSecuritiesSoldUnderAgreementsToRepurchaseMember 2019-01-01
2019-03-31 0000831001 c:InvestmentsExcludingTradingSecuritiesMember 2019-03-31 0000831001
us-gaap:TradingLiabilitiesMember us-gaap:SecuritiesSoldNotYetPurchasedMember 2018-12-31 0000831001
us-gaap:CorporateDebtSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember 2019-01-01 2019-03-31
0000831001 c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember
c:InvestmentsExcludingTradingSecuritiesMember 2019-01-01 2019-03-31 0000831001

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:OtherDebtSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember 2018-12-31 0000831001
c:OtherFinancialAssetsIncludingNonTradingDerivativesMember 2019-03-31 0000831001
c:NonMarketableEquitySecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember 2018-12-31
0000831001 c:OtherFinancialAssetsIncludingNonTradingDerivativesMember 2019-01-01 2019-03-31 0000831001
us-gaap:MortgageBackedSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember 2019-01-01
2019-03-31 0000831001 us-gaap:MortgageBackedSecuritiesMember
c:InvestmentsExcludingTradingSecuritiesMember 2018-12-31 0000831001 us-gaap:TradingLiabilitiesMember
c:OtherTradingLiabilitiesMember 2019-01-01 2019-03-31 0000831001 us-gaap:EquitySecuritiesMember
c:InvestmentsExcludingTradingSecuritiesMember 2018-12-31 0000831001
us-gaap:USStatesAndPoliticalSubdivisionsMember c:InvestmentsExcludingTradingSecuritiesMember 2019-01-01
2019-03-31 0000831001 us-gaap:OtherDebtSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember
2019-01-01 2019-03-31 0000831001 us-gaap:ShortTermDebtMember 2018-12-31 0000831001
us-gaap:USTreasuryAndGovernmentMember c:InvestmentsExcludingTradingSecuritiesMember 2019-01-01
2019-03-31 0000831001 c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember
c:InvestmentsExcludingTradingSecuritiesMember 2019-03-31 0000831001 us-gaap:CorporateDebtSecuritiesMember
c:InvestmentsExcludingTradingSecuritiesMember 2019-03-31 0000831001
us-gaap:ResidentialMortgageBackedSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember 2018-12-31
0000831001 us-gaap:OtherDebtSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember 2019-03-31
0000831001 us-gaap:TradingLiabilitiesMember c:OtherTradingLiabilitiesMember 2018-12-31 0000831001
us-gaap:USStatesAndPoliticalSubdivisionsMember c:InvestmentsExcludingTradingSecuritiesMember 2019-03-31
0000831001 us-gaap:LongTermDebtMember 2018-12-31 0000831001
us-gaap:CommercialMortgageBackedSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember
2019-03-31 0000831001 us-gaap:MortgageBackedSecuritiesMember
c:InvestmentsExcludingTradingSecuritiesMember 2019-03-31 0000831001 us-gaap:AssetBackedSecuritiesMember
c:InvestmentsExcludingTradingSecuritiesMember 2019-03-31 0000831001
c:InvestmentsExcludingTradingSecuritiesMember 2018-12-31 0000831001
us-gaap:USStatesAndPoliticalSubdivisionsMember c:InvestmentsExcludingTradingSecuritiesMember 2018-12-31
0000831001 us-gaap:CorporateDebtSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember 2018-12-31
0000831001 us-gaap:AssetBackedSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember 2018-12-31
0000831001 us-gaap:EquitySecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember 2019-03-31
0000831001 us-gaap:LoansReceivableMember 2019-03-31 0000831001 us-gaap:TradingLiabilitiesMember
us-gaap:SecuritiesSoldNotYetPurchasedMember 2019-03-31 0000831001 us-gaap:InterestBearingDepositsMember
2018-12-31 0000831001 us-gaap:ServicingContractsMember 2018-12-31 0000831001
us-gaap:CommercialMortgageBackedSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember
2018-12-31 0000831001 us-gaap:ForeignGovernmentDebtSecuritiesMember
c:InvestmentsExcludingTradingSecuritiesMember 2019-03-31 0000831001
c:OtherFinancialAssetsIncludingNonTradingDerivativesMember 2018-12-31 0000831001
us-gaap:FederalFundsPurchasedAndSecuritiesSoldUnderAgreementsToRepurchaseMember 2019-03-31 0000831001
us-gaap:USTreasuryAndGovernmentMember c:InvestmentsExcludingTradingSecuritiesMember 2018-12-31
0000831001 us-gaap:ForeignGovernmentDebtSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember
2018-12-31 0000831001 c:OtherFinancialLiabilitiesIncludingNonTradingDerivativesMember 2019-03-31
0000831001 us-gaap:InterestBearingDepositsMember 2019-03-31 0000831001
c:OtherFinancialLiabilitiesIncludingNonTradingDerivativesMember 2018-12-31 0000831001
us-gaap:USTreasuryAndGovernmentMember c:InvestmentsExcludingTradingSecuritiesMember 2019-03-31
0000831001 us-gaap:ShortTermDebtMember 2019-03-31 0000831001
us-gaap:FederalFundsPurchasedAndSecuritiesSoldUnderAgreementsToRepurchaseMember 2018-12-31 0000831001
us-gaap:ResidentialMortgageBackedSecuritiesMember c:InvestmentsExcludingTradingSecuritiesMember 2019-03-31
0000831001 c:MortgageBackedSecuritiesIssuedByUSGovernmentCorporationsAndAgenciesMember
c:InvestmentsExcludingTradingSecuritiesMember 2018-12-31 0000831001 us-gaap:ServicingContractsMember
2019-03-31 0000831001 us-gaap:LongTermDebtMember 2019-03-31 0000831001 us-gaap:LoansReceivableMember
2018-12-31 0000831001 srt:MaximumMember us-gaap:FairValueInputsLevel3Member

Edgar Filing: CITIGROUP INC - Form 10-Q

c:MeasurementInputForwardPriceMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001
srt:MaximumMember us-gaap:FairValueInputsLevel3Member c:MeasurementInputInterestRateMember
c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputPriceMember
us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
c:MeasurementInputYieldMember us-gaap:ValuationTechniqueDiscountedCashFlowMember 2018-12-31
0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member
c:MeasurementInputInterestRateNormalVolatilityMember c:ValuationTechniqueModelbasedMember 2018-12-31
0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member
us-gaap:MeasurementInputRevenueMultipleMember us-gaap:MarketApproachValuationTechniqueMember
2018-12-31 0000831001 us-gaap:FairValueInputsLevel3Member c:ValuationTechniqueModelbasedMember
2018-12-31 0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member
us-gaap:CommodityContractMember c:MeasurementInputCommodityVolatilityMember
c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputWALMember
c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 us-gaap:FairValueInputsLevel3Member
us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
c:MeasurementInputYieldMember us-gaap:ValuationTechniqueDiscountedCashFlowMember 2018-12-31
0000831001 srt:MaximumMember us-gaap:FairValueInputsLevel3Member
c:MeasurementInputCommodityVolatilityMember us-gaap:MarketApproachValuationTechniqueMember 2018-12-31
0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
us-gaap:MeasurementInputRevenueMultipleMember us-gaap:MarketApproachValuationTechniqueMember
2018-12-31 0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member
us-gaap:ForeignExchangeContractMember c:MeasurementInputForeignExchangeVolatilityMember
c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member us-gaap:EquityContractMember
c:MeasurementInputEquityForeignExchangeCorrelationMember c:ValuationTechniqueModelbasedMember
2018-12-31 0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
us-gaap:CreditRiskContractMember c:MeasurementInputPriceMember
us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputCommodityCorrelationMember
us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputCommodityCorrelationMember
us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputYieldMember
us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
c:MeasurementInputInterestRateInterestRateCorrelationMember
us-gaap:ValuationTechniqueDiscountedCashFlowMember 2018-12-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputEquityForeignExchangeCorrelationMember
us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputEquityVolatilityMember
us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputCommodityCorrelationMember
us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputNetOperatingIncomeMultipleMember
us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001
us-gaap:FairValueInputsLevel3Member us-gaap:ValuationTechniqueDiscountedCashFlowMember 2018-12-31
0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member

Edgar Filing: CITIGROUP INC - Form 10-Q

c:MeasurementInputEquityEquityCorrelationMember us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member
c:MeasurementInputMeanReversionMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
c:MeasurementInputEquityInterestRateCorrelationMember us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:MaximumMember us-gaap:FairValueInputsLevel3Member
c:MeasurementInputEquityEquityCorrelationMember us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:MaximumMember us-gaap:FairValueInputsLevel3Member
c:MeasurementInputYieldMember c:ValuationTechniqueYieldAnalysisMember 2018-12-31 0000831001 us-gaap:FairValueInputsLevel3Member c:ValuationTechniqueYieldAnalysisMember 2018-12-31 0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member c:MeasurementInputWALMember
c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member us-gaap:CommodityContractMember
c:MeasurementInputForwardPriceMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
c:MeasurementInputYieldMember us-gaap:ValuationTechniqueDiscountedCashFlowMember 2018-12-31 0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
c:MeasurementInputWALMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:MaximumMember us-gaap:FairValueInputsLevel3Member us-gaap:InterestRateContractMember
c:MeasurementInputMeanReversionMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
c:MeasurementInputInterestRateForeignExchangeRateCorrelationMember us-gaap:ValuationTechniqueDiscountedCashFlowMember 2018-12-31 0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member us-gaap:EquityContractMember
c:MeasurementInputEquityForeignExchangeCorrelationMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member us-gaap:InterestRateContractMember c:MeasurementInputInflationVolatilityMember
c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member us-gaap:EquityContractMember c:MeasurementInputWALMember
c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:MaximumMember us-gaap:FairValueInputsLevel3Member us-gaap:MeasurementInputRevenueMultipleMember us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member c:MeasurementInputEquityInterestRateCorrelationMember us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:MaximumMember us-gaap:FairValueInputsLevel3Member c:MeasurementInputNetOperatingIncomeMultipleMember us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
c:MeasurementInputInterestRateBasisMember us-gaap:ValuationTechniqueDiscountedCashFlowMember 2018-12-31 0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member c:MeasurementInputInterestRateMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member us-gaap:CreditRiskContractMember
c:MeasurementInputUpfrontPointsMember us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:MaximumMember us-gaap:FairValueInputsLevel3Member us-gaap:EquityContractMember
c:MeasurementInputEquityEquityCorrelationMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member c:MeasurementInputYieldMember us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member us-gaap:MeasurementInputEbitdaMultipleMember us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:MaximumMember us-gaap:FairValueInputsLevel3Member us-gaap:EquityContractMember
c:MeasurementInputEquityForeignExchangeCorrelationMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member

c:MeasurementInputYieldMember c:ValuationTechniqueYieldAnalysisMember 2018-12-31 0000831001
srt:MaximumMember us-gaap:FairValueInputsLevel3Member
c:MeasurementInputEquityForeignExchangeCorrelationMember
us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member us-gaap:InterestRateContractMember
c:MeasurementInputInterestRateNormalVolatilityMember c:ValuationTechniqueModelbasedMember 2018-12-31
0000831001 us-gaap:FairValueInputsLevel3Member us-gaap:EquityContractMember
c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputEquityVolatilityMember
us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputPriceMember
us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member us-gaap:CreditRiskContractMember c:MeasurementInputPriceMember
us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputEquityVolatilityMember
c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member us-gaap:EquityContractMember
c:MeasurementInputEquityEquityCorrelationMember c:ValuationTechniqueModelbasedMember 2018-12-31
0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member us-gaap:EquityContractMember
c:MeasurementInputEquityVolatilityMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001
srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member us-gaap:CreditRiskContractMember
c:MeasurementInputCreditCorrelationMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001
srt:MaximumMember us-gaap:FairValueInputsLevel3Member us-gaap:CommodityContractMember
c:MeasurementInputCommodityVolatilityMember c:ValuationTechniqueModelbasedMember 2018-12-31
0000831001 us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member us-gaap:EquityContractMember c:MeasurementInputForwardPriceMember
c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputForwardPriceMember
c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputEquityVolatilityMember
c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member us-gaap:CommodityContractMember
c:MeasurementInputForwardPriceMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001
srt:MinimumMember us-gaap:FairValueInputsLevel3Member us-gaap:EquityContractMember
c:MeasurementInputForwardPriceMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001
us-gaap:FairValueInputsLevel3Member us-gaap:CreditRiskContractMember
us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member us-gaap:CommodityContractMember
c:MeasurementInputCommodityCorrelationMember c:ValuationTechniqueModelbasedMember 2018-12-31
0000831001 us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
us-gaap:ValuationTechniqueDiscountedCashFlowMember 2018-12-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputPriceMember
us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
c:MeasurementInputForeignExchangeVolatilityMember c:ValuationTechniqueModelbasedMember 2018-12-31
0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
c:MeasurementInputForwardPriceMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001
srt:MaximumMember us-gaap:FairValueInputsLevel3Member us-gaap:CreditRiskContractMember
c:MeasurementInputRecoveryRateMember us-gaap:MarketApproachValuationTechniqueMember 2018-12-31
0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member us-gaap:InterestRateContractMember

c:MeasurementInputInflationVolatilityMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001
srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member us-gaap:CommodityContractMember
c:MeasurementInputCommodityVolatilityMember c:ValuationTechniqueModelbasedMember 2018-12-31
0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member us-gaap:EquityContractMember
c:MeasurementInputWALMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001
srt:MinimumMember us-gaap:FairValueInputsLevel3Member c:MeasurementInputEquityVolatilityMember
us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputInterestRateMember
c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputEquityInterestRateCorrelationMember
us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member us-gaap:CommodityContractMember
c:MeasurementInputCommodityCorrelationMember c:ValuationTechniqueModelbasedMember 2018-12-31
0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member
us-gaap:ForeignExchangeContractMember c:MeasurementInputInterestRateBasisMember
us-gaap:ValuationTechniqueDiscountedCashFlowMember 2018-12-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
c:MeasurementInputInterestRateInterestRateCorrelationMember
us-gaap:ValuationTechniqueDiscountedCashFlowMember 2018-12-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member us-gaap:CreditRiskContractMember
c:MeasurementInputCreditCorrelationMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001
srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
c:MeasurementInputInterestRateNormalVolatilityMember c:ValuationTechniqueModelbasedMember 2018-12-31
0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
us-gaap:ForeignExchangeContractMember c:MeasurementInputInterestRateForeignExchangeRateCorrelationMember
us-gaap:ValuationTechniqueDiscountedCashFlowMember 2018-12-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member us-gaap:CreditRiskContractMember
c:MeasurementInputCreditCorrelationMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001
srt:MaximumMember us-gaap:FairValueInputsLevel3Member c:MeasurementInputDiscountToPriceMember
c:ValuationTechniqueComparablesAnalysisMember 2018-12-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member us-gaap:InterestRateContractMember
c:MeasurementInputMeanReversionMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001
srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member us-gaap:EquityContractMember
c:MeasurementInputEquityEquityCorrelationMember c:ValuationTechniqueModelbasedMember 2018-12-31
0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
us-gaap:MeasurementInputEbitdaMultipleMember us-gaap:MarketApproachValuationTechniqueMember 2018-12-31
0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
c:MeasurementInputEquityVolatilityMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001
srt:MaximumMember us-gaap:FairValueInputsLevel3Member us-gaap:EquityContractMember
c:MeasurementInputWALMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001
srt:MinimumMember us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
c:MeasurementInputInterestRateInterestRateCorrelationMember
us-gaap:ValuationTechniqueDiscountedCashFlowMember 2018-12-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputMeanReversionMember
c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputDiscountToPriceMember
c:ValuationTechniqueComparablesAnalysisMember 2018-12-31 0000831001 us-gaap:FairValueInputsLevel3Member
us-gaap:CommodityContractMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001
srt:MaximumMember us-gaap:FairValueInputsLevel3Member us-gaap:InterestRateContractMember
c:MeasurementInputInflationVolatilityMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001
srt:MaximumMember us-gaap:FairValueInputsLevel3Member us-gaap:MeasurementInputEbitdaMultipleMember

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001
us-gaap:FairValueInputsLevel3Member us-gaap:InterestRateContractMember
c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member us-gaap:CommodityContractMember
c:MeasurementInputForwardPriceMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001
srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member c:MeasurementInputYieldMember
us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member us-gaap:InterestRateContractMember
c:MeasurementInputMeanReversionMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001
srt:MinimumMember us-gaap:FairValueInputsLevel3Member us-gaap:CreditRiskContractMember
c:MeasurementInputRecoveryRateMember us-gaap:MarketApproachValuationTechniqueMember 2018-12-31
0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member
c:MeasurementInputEquityEquityCorrelationMember us-gaap:MarketApproachValuationTechniqueMember
2018-12-31 0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member
c:MeasurementInputEquityForeignExchangeCorrelationMember
us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputYieldMember
c:ValuationTechniqueYieldAnalysisMember 2018-12-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputDiscountToPriceMember
c:ValuationTechniqueComparablesAnalysisMember 2018-12-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member us-gaap:InterestRateContractMember
c:MeasurementInputInterestRateNormalVolatilityMember c:ValuationTechniqueModelbasedMember 2018-12-31
0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member us-gaap:EquityContractMember
c:MeasurementInputEquityVolatilityMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001
srt:MaximumMember us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
c:MeasurementInputInterestRateBasisMember us-gaap:ValuationTechniqueDiscountedCashFlowMember 2018-12-31
0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
c:MeasurementInputYieldMember us-gaap:ValuationTechniqueDiscountedCashFlowMember 2018-12-31
0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member us-gaap:InterestRateContractMember
c:MeasurementInputInterestRateNormalVolatilityMember c:ValuationTechniqueModelbasedMember 2018-12-31
0000831001 srt:MaximumMember us-gaap:FairValueInputsLevel3Member us-gaap:EquityContractMember
c:MeasurementInputEquityVolatilityMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001
srt:MaximumMember us-gaap:FairValueInputsLevel3Member c:MeasurementInputMeanReversionMember
c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
c:MeasurementInputInterestRateForeignExchangeRateCorrelationMember
us-gaap:ValuationTechniqueDiscountedCashFlowMember 2018-12-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputInterestRateNormalVolatilityMember
c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 us-gaap:FairValueInputsLevel3Member
us-gaap:CreditRiskContractMember c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001
srt:MinimumMember us-gaap:FairValueInputsLevel3Member us-gaap:CreditRiskContractMember
c:MeasurementInputPriceMember us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001
srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member us-gaap:CreditRiskContractMember
c:MeasurementInputUpfrontPointsMember us-gaap:MarketApproachValuationTechniqueMember 2018-12-31
0000831001 srt:MaximumMember us-gaap:FairValueInputsLevel3Member c:MeasurementInputYieldMember
us-gaap:ValuationTechniqueDiscountedCashFlowMember 2018-12-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputCommodityVolatilityMember
us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member us-gaap:CreditRiskContractMember
c:MeasurementInputUpfrontPointsMember us-gaap:MarketApproachValuationTechniqueMember 2018-12-31
0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member c:MeasurementInputYieldMember

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:ValuationTechniqueDiscountedCashFlowMember 2018-12-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member us-gaap:EquityContractMember c:MeasurementInputForwardPriceMember
c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
c:MeasurementInputForeignExchangeVolatilityMember c:ValuationTechniqueModelbasedMember 2018-12-31
0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
us-gaap:CreditRiskContractMember c:MeasurementInputRecoveryRateMember
us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputNetOperatingIncomeMultipleMember
us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member us-gaap:CommodityContractMember
c:MeasurementInputCommodityCorrelationMember c:ValuationTechniqueModelbasedMember 2018-12-31
0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member
c:MeasurementInputCommodityVolatilityMember us-gaap:MarketApproachValuationTechniqueMember 2018-12-31
0000831001 us-gaap:FairValueInputsLevel3Member c:ValuationTechniqueComparablesAnalysisMember 2018-12-31
0000831001 us-gaap:FairValueInputsLevel3Member us-gaap:MarketApproachValuationTechniqueMember
2019-03-31 0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member
us-gaap:CreditRiskContractMember c:MeasurementInputRecoveryRateMember
us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
c:MeasurementInputInterestRateInterestRateCorrelationMember c:ValuationTechniqueModelbasedMember
2019-03-31 0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member
c:MeasurementInputYieldMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001
srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member c:MeasurementInputInterestRateMember
c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputWALMember
c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
c:MeasurementInputInterestRateInterestRateCorrelationMember c:ValuationTechniqueModelbasedMember
2019-03-31 0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member
c:MeasurementInputMeanReversionMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001
srt:MaximumMember us-gaap:FairValueInputsLevel3Member
c:MeasurementInputInterestRateNormalVolatilityMember c:ValuationTechniqueModelbasedMember 2019-03-31
0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
us-gaap:InterestRateContractMember c:MeasurementInputInterestRateNormalVolatilityMember
c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputForwardPriceMember
c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member us-gaap:CommodityContractMember
c:MeasurementInputForwardPriceMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001
srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member us-gaap:EquityContractMember
c:MeasurementInputForwardPriceMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001
srt:MinimumMember us-gaap:FairValueInputsLevel3Member c:MeasurementInputPriceMember
us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member us-gaap:CommodityContractMember
c:MeasurementInputCommodityVolatilityMember c:ValuationTechniqueModelbasedMember 2019-03-31
0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
c:MeasurementInputForwardPriceMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001
srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
us-gaap:MeasurementInputRevenueMultipleMember us-gaap:MarketApproachValuationTechniqueMember
2019-03-31 0000831001 srt:MaximumMember us-gaap:FairValueInputsLevel3Member

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:InterestRateContractMember c:MeasurementInputInflationVolatilityMember
c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputPriceMember
us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
c:MeasurementInputForeignExchangeVolatilityMember c:ValuationTechniqueModelbasedMember 2019-03-31
0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member
us-gaap:MeasurementInputEbitdaMultipleMember us-gaap:MarketApproachValuationTechniqueMember 2019-03-31
0000831001 us-gaap:FairValueInputsLevel3Member us-gaap:InterestRateContractMember
c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
c:MeasurementInputInterestRateNormalVolatilityMember c:ValuationTechniqueModelbasedMember 2019-03-31
0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
c:MeasurementInputInterestRateNormalVolatilityMember c:ValuationTechniqueModelbasedMember 2019-03-31
0000831001 us-gaap:FairValueInputsLevel3Member us-gaap:CommodityContractMember
c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 us-gaap:FairValueInputsLevel3Member
us-gaap:ForeignExchangeContractMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001
srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member us-gaap:EquityContractMember
c:MeasurementInputEquityVolatilityMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001
srt:MaximumMember us-gaap:FairValueInputsLevel3Member c:MeasurementInputMeanReversionMember
c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputYieldMember
us-gaap:ValuationTechniqueDiscountedCashFlowMember 2019-03-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputYieldMember
us-gaap:ValuationTechniqueDiscountedCashFlowMember 2019-03-31 0000831001
us-gaap:FairValueInputsLevel3Member us-gaap:ValuationTechniqueDiscountedCashFlowMember 2019-03-31
0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member us-gaap:CreditRiskContractMember
c:MeasurementInputUpfrontPointsMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001
us-gaap:FairValueInputsLevel3Member c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001
srt:MaximumMember us-gaap:FairValueInputsLevel3Member us-gaap:InterestRateContractMember
c:MeasurementInputInterestRateNormalVolatilityMember c:ValuationTechniqueModelbasedMember 2019-03-31
0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member us-gaap:CreditRiskContractMember
c:MeasurementInputCreditCorrelationMember us-gaap:MarketApproachValuationTechniqueMember 2019-03-31
0000831001 us-gaap:FairValueInputsLevel3Member c:ValuationTechniqueComparablesAnalysisMember 2019-03-31
0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member c:MeasurementInputInterestRateMember
c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member us-gaap:InterestRateContractMember
c:MeasurementInputMeanReversionMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001
srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member us-gaap:CreditRiskContractMember
c:MeasurementInputPriceMember us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001
srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
c:MeasurementInputInterestRateMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001
us-gaap:FairValueInputsLevel3Member c:ValuationTechniqueYieldAnalysisMember 2019-03-31 0000831001
srt:MinimumMember us-gaap:FairValueInputsLevel3Member c:MeasurementInputDiscountToPriceMember
c:ValuationTechniqueComparablesAnalysisMember 2019-03-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member us-gaap:CreditRiskContractMember
c:MeasurementInputUpfrontPointsMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001
srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member c:MeasurementInputPriceMember
us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member us-gaap:EquityContractMember
c:MeasurementInputEquityVolatilityMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001

Edgar Filing: CITIGROUP INC - Form 10-Q

srt:MaximumMember us-gaap:FairValueInputsLevel3Member c:MeasurementInputInterestRateMember
c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
c:MeasurementInputInterestRateInterestRateCorrelationMember c:ValuationTechniqueModelbasedMember
2019-03-31 0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member
c:MeasurementInputYieldMember us-gaap:ValuationTechniqueDiscountedCashFlowMember 2019-03-31
0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
c:MeasurementInputWALMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001
srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member us-gaap:InterestRateContractMember
c:MeasurementInputMeanReversionMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001
srt:MaximumMember us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
c:MeasurementInputForeignExchangeVolatilityMember c:ValuationTechniqueModelbasedMember 2019-03-31
0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
us-gaap:CreditRiskContractMember c:MeasurementInputCreditCorrelationMember
us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputEquityVolatilityMember
c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member us-gaap:CommodityContractMember
c:MeasurementInputCommodityCorrelationMember c:ValuationTechniqueModelbasedMember 2019-03-31
0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member us-gaap:InterestRateContractMember
c:MeasurementInputInterestRateNormalVolatilityMember c:ValuationTechniqueModelbasedMember 2019-03-31
0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
us-gaap:CreditRiskContractMember c:MeasurementInputRecoveryRateMember
us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
c:MeasurementInputForeignExchangeVolatilityMember c:ValuationTechniqueModelbasedMember 2019-03-31
0000831001 us-gaap:FairValueInputsLevel3Member us-gaap:CreditRiskContractMember
us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member us-gaap:EquityContractMember c:MeasurementInputForwardPriceMember
c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputDiscountToPriceMember
c:ValuationTechniqueComparablesAnalysisMember 2019-03-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputMeanReversionMember
c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member us-gaap:MeasurementInputEbitdaMultipleMember
us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member us-gaap:CommodityContractMember
c:MeasurementInputCommodityCorrelationMember c:ValuationTechniqueModelbasedMember 2019-03-31
0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member us-gaap:EquityContractMember
c:MeasurementInputEquityVolatilityMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001
srt:MaximumMember us-gaap:FairValueInputsLevel3Member c:MeasurementInputYieldMember
c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
c:MeasurementInputInterestRateForeignExchangeRateCorrelationMember c:ValuationTechniqueModelbasedMember
2019-03-31 0000831001 srt:MaximumMember us-gaap:FairValueInputsLevel3Member
us-gaap:CreditRiskContractMember c:MeasurementInputRecoveryRateMember
us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001
us-gaap:FairValueInputsLevel3Member us-gaap:EquityContractMember c:ValuationTechniqueModelbasedMember
2019-03-31 0000831001 us-gaap:FairValueInputsLevel3Member us-gaap:CreditRiskContractMember
c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member us-gaap:CreditRiskContractMember

Edgar Filing: CITIGROUP INC - Form 10-Q

c:MeasurementInputCreditCorrelationMember us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001 srt:MaximumMember us-gaap:FairValueInputsLevel3Member
us-gaap:MeasurementInputEbitdaMultipleMember us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001 srt:MaximumMember us-gaap:FairValueInputsLevel3Member
c:MeasurementInputEquityVolatilityMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member us-gaap:InterestRateContractMember
c:MeasurementInputInflationVolatilityMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
c:MeasurementInputInterestRateMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member c:MeasurementInputForwardPriceMember
c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member us-gaap:CreditRiskContractMember
c:MeasurementInputUpfrontPointsMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:MaximumMember us-gaap:FairValueInputsLevel3Member c:MeasurementInputWALMember
c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member c:MeasurementInputYieldMember
c:ValuationTechniqueYieldAnalysisMember 2019-03-31 0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member us-gaap:InterestRateContractMember
c:MeasurementInputInflationVolatilityMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
c:MeasurementInputInterestRateForeignExchangeRateCorrelationMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:MaximumMember us-gaap:FairValueInputsLevel3Member
us-gaap:ForeignExchangeContractMember c:MeasurementInputInterestRateForeignExchangeRateCorrelationMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member us-gaap:MeasurementInputRevenueMultipleMember us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member us-gaap:CreditRiskContractMember c:MeasurementInputPriceMember us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember c:MeasurementInputInterestRateMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001
srt:MinimumMember us-gaap:FairValueInputsLevel3Member us-gaap:InterestRateContractMember c:MeasurementInputMeanReversionMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001
srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member c:MeasurementInputYieldMember c:ValuationTechniqueYieldAnalysisMember 2019-03-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputYieldMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember c:MeasurementInputInterestRateNormalVolatilityMember c:ValuationTechniqueModelbasedMember 2019-03-31
0000831001 srt:MaximumMember us-gaap:FairValueInputsLevel3Member c:MeasurementInputDiscountToPriceMember c:ValuationTechniqueComparablesAnalysisMember 2019-03-31
0000831001 srt:MaximumMember us-gaap:FairValueInputsLevel3Member us-gaap:CreditRiskContractMember c:MeasurementInputPriceMember us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001
srt:MaximumMember us-gaap:FairValueInputsLevel3Member us-gaap:MeasurementInputRevenueMultipleMember us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member us-gaap:CommodityContractMember c:MeasurementInputCommodityCorrelationMember c:ValuationTechniqueModelbasedMember 2019-03-31
0000831001 srt:MaximumMember us-gaap:FairValueInputsLevel3Member us-gaap:EquityContractMember c:MeasurementInputForwardPriceMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001
srt:MaximumMember us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember c:MeasurementInputInterestRateNormalVolatilityMember c:ValuationTechniqueModelbasedMember 2019-03-31
0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:CommodityContractMember c:MeasurementInputCommodityVolatilityMember
c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member us-gaap:CommodityContractMember
c:MeasurementInputForwardPriceMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001
srt:MaximumMember us-gaap:FairValueInputsLevel3Member us-gaap:CommodityContractMember
c:MeasurementInputCommodityVolatilityMember c:ValuationTechniqueModelbasedMember 2019-03-31
0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
us-gaap:CommodityContractMember c:MeasurementInputForwardPriceMember
c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputEquityVolatilityMember
c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputYieldMember
c:ValuationTechniqueYieldAnalysisMember 2019-03-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member c:MeasurementInputInterestRateNormalVolatilityMember
c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
us-gaap:MeasurementInputCreditSpreadMember us-gaap:ValuationTechniqueDiscountedCashFlowMember
2018-12-31 0000831001 srt:MaximumMember us-gaap:FairValueInputsLevel3Member
us-gaap:CreditRiskContractMember us-gaap:MeasurementInputCreditSpreadMember
us-gaap:ValuationTechniqueDiscountedCashFlowMember 2018-12-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member us-gaap:MeasurementInputCreditSpreadMember
c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
us-gaap:MeasurementInputCreditSpreadMember us-gaap:ValuationTechniqueDiscountedCashFlowMember
2018-12-31 0000831001 srt:MaximumMember us-gaap:FairValueInputsLevel3Member
us-gaap:ForeignExchangeContractMember us-gaap:MeasurementInputCreditSpreadMember
us-gaap:ValuationTechniqueDiscountedCashFlowMember 2018-12-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member us-gaap:CreditRiskContractMember
us-gaap:MeasurementInputCreditSpreadMember us-gaap:ValuationTechniqueDiscountedCashFlowMember
2018-12-31 0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
us-gaap:CreditRiskContractMember us-gaap:MeasurementInputCreditSpreadMember
us-gaap:ValuationTechniqueDiscountedCashFlowMember 2018-12-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member us-gaap:MeasurementInputCreditSpreadMember
c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member us-gaap:MeasurementInputCreditSpreadMember
c:ValuationTechniqueModelbasedMember 2018-12-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member us-gaap:ForeignExchangeContractMember
us-gaap:MeasurementInputCreditSpreadMember c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001
srt:MinimumMember us-gaap:FairValueInputsLevel3Member us-gaap:MeasurementInputCreditSpreadMember
c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member us-gaap:CreditRiskContractMember
us-gaap:MeasurementInputCreditSpreadMember us-gaap:MarketApproachValuationTechniqueMember 2019-03-31
0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member
us-gaap:ForeignExchangeContractMember us-gaap:MeasurementInputCreditSpreadMember
c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member us-gaap:MeasurementInputCreditSpreadMember
c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member us-gaap:CreditRiskContractMember
us-gaap:MeasurementInputCreditSpreadMember us-gaap:MarketApproachValuationTechniqueMember 2019-03-31
0000831001 srt:MaximumMember us-gaap:FairValueInputsLevel3Member us-gaap:CreditRiskContractMember
us-gaap:MeasurementInputCreditSpreadMember us-gaap:MarketApproachValuationTechniqueMember 2019-03-31

Edgar Filing: CITIGROUP INC - Form 10-Q

0000831001 srt:MaximumMember us-gaap:FairValueInputsLevel3Member
us-gaap:ForeignExchangeContractMember us-gaap:MeasurementInputCreditSpreadMember
c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member us-gaap:MeasurementInputCreditSpreadMember
c:ValuationTechniqueModelbasedMember 2019-03-31 0000831001
us-gaap:EstimateOfFairValueFairValueDisclosureMember us-gaap:FairValueMeasurementsNonrecurringMember
2018-12-31 0000831001 us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsNonrecurringMember 2018-12-31 0000831001
us-gaap:FairValueInputsLevel2Member us-gaap:FairValueMeasurementsNonrecurringMember 2018-12-31
0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsNonrecurringMember us-gaap:MeasurementInputAppraisedValueMember
us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsNonrecurringMember
c:MeasurementInputPriceMember us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001
srt:MinimumMember us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsNonrecurringMember
c:MeasurementInputPriceMember us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsNonrecurringMember
c:RecoveryAnalysisValuationTechniqueMember 2018-12-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsNonrecurringMember
c:MeasurementInputRecoveryRateMember c:RecoveryAnalysisValuationTechniqueMember 2018-12-31 0000831001
srt:MaximumMember us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsNonrecurringMember
c:MeasurementInputPriceMember us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001
srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsNonrecurringMember c:MeasurementInputRecoveryRateMember
c:RecoveryAnalysisValuationTechniqueMember 2018-12-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsNonrecurringMember
c:MeasurementInputPriceMember c:RecoveryAnalysisValuationTechniqueMember 2018-12-31 0000831001
srt:MaximumMember us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsNonrecurringMember
us-gaap:MeasurementInputAppraisedValueMember us-gaap:MarketApproachValuationTechniqueMember
2018-12-31 0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsNonrecurringMember c:MeasurementInputPriceMember
c:RecoveryAnalysisValuationTechniqueMember 2018-12-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsNonrecurringMember
c:MeasurementInputDiscountToPriceMember c:RecoveryAnalysisValuationTechniqueMember 2018-12-31
0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsNonrecurringMember us-gaap:MeasurementInputAppraisedValueMember
us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsNonrecurringMember
us-gaap:MarketApproachValuationTechniqueMember 2018-12-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsNonrecurringMember
c:MeasurementInputRecoveryRateMember c:RecoveryAnalysisValuationTechniqueMember 2018-12-31 0000831001
srt:MaximumMember us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsNonrecurringMember
c:MeasurementInputDiscountToPriceMember c:RecoveryAnalysisValuationTechniqueMember 2018-12-31
0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsNonrecurringMember c:MeasurementInputDiscountToPriceMember
c:RecoveryAnalysisValuationTechniqueMember 2018-12-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsNonrecurringMember
c:MeasurementInputPriceMember c:RecoveryAnalysisValuationTechniqueMember 2018-12-31 0000831001
us-gaap:RealEstateAcquiredInSatisfactionOfDebtMember us-gaap:FairValueMeasurementsNonrecurringMember
2019-01-01 2019-03-31 0000831001 c:LoanHeldForSaleMember
us-gaap:FairValueMeasurementsNonrecurringMember 2019-01-01 2019-03-31 0000831001

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:FairValueMeasurementsNonrecurringMember 2019-01-01 2019-03-31 0000831001
c:NonMarketableEquitySecuritiesMember us-gaap:FairValueMeasurementsNonrecurringMember 2019-01-01
2019-03-31 0000831001 c:LoanHeldForInvestmentImpairedMember
us-gaap:FairValueMeasurementsNonrecurringMember 2019-01-01 2019-03-31 0000831001
c:NonMarketableEquitySecuritiesMember us-gaap:FairValueMeasurementsNonrecurringMember 2018-01-01
2018-03-31 0000831001 c:LoanHeldForInvestmentImpairedMember
us-gaap:FairValueMeasurementsNonrecurringMember 2018-01-01 2018-03-31 0000831001
c:LoanHeldForSaleMember us-gaap:FairValueMeasurementsNonrecurringMember 2018-01-01 2018-03-31
0000831001 us-gaap:RealEstateAcquiredInSatisfactionOfDebtMember
us-gaap:FairValueMeasurementsNonrecurringMember 2018-01-01 2018-03-31 0000831001
us-gaap:FairValueMeasurementsNonrecurringMember 2018-01-01 2018-03-31 0000831001
us-gaap:EstimateOfFairValueFairValueDisclosureMember us-gaap:FairValueMeasurementsNonrecurringMember
2019-03-31 0000831001 us-gaap:FairValueInputsLevel2Member
us-gaap:FairValueMeasurementsNonrecurringMember 2019-03-31 0000831001
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsNonrecurringMember 2019-03-31
0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsNonrecurringMember c:MeasurementInputPriceMember
us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsNonrecurringMember
us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001 c:InvestmentSecurityTwoMember
srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsNonrecurringMember c:MeasurementInputPriceMember
us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsNonrecurringMember
c:MeasurementInputPriceMember us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsNonrecurringMember
c:RecoveryAnalysisValuationTechniqueMember 2019-03-31 0000831001 c:InvestmentSecurityOneMember
srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsNonrecurringMember c:MeasurementInputPriceMember
us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsNonrecurringMember
c:MeasurementInputRecoveryRateMember c:RecoveryAnalysisValuationTechniqueMember 2019-03-31 0000831001
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsNonrecurringMember
us-gaap:ValuationTechniqueDiscountedCashFlowMember 2019-03-31 0000831001 srt:MinimumMember
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsNonrecurringMember
c:MeasurementInputDiscountToPriceMember us-gaap:ValuationTechniqueDiscountedCashFlowMember 2019-03-31
0000831001 c:InvestmentSecurityOneMember srt:MaximumMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsNonrecurringMember c:MeasurementInputPriceMember
us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsNonrecurringMember
us-gaap:MeasurementInputAppraisedValueMember us-gaap:MarketApproachValuationTechniqueMember
2019-03-31 0000831001 srt:MinimumMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsNonrecurringMember us-gaap:MeasurementInputAppraisedValueMember
us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001 srt:WeightedAverageMember
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsNonrecurringMember
c:MeasurementInputPriceMember us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001
srt:MaximumMember us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsNonrecurringMember
c:MeasurementInputDiscountToPriceMember us-gaap:ValuationTechniqueDiscountedCashFlowMember 2019-03-31
0000831001 c:InvestmentSecurityTwoMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsNonrecurringMember us-gaap:MarketApproachValuationTechniqueMember
2019-03-31 0000831001 srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:FairValueMeasurementsNonrecurringMember us-gaap:MeasurementInputAppraisedValueMember
us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001 srt:MaximumMember
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsNonrecurringMember
c:MeasurementInputRecoveryRateMember c:RecoveryAnalysisValuationTechniqueMember 2019-03-31 0000831001
srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsNonrecurringMember c:MeasurementInputDiscountToPriceMember
us-gaap:ValuationTechniqueDiscountedCashFlowMember 2019-03-31 0000831001
c:InvestmentSecurityTwoMember srt:MaximumMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsNonrecurringMember c:MeasurementInputPriceMember
us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001 c:InvestmentSecurityOneMember
srt:MinimumMember us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsNonrecurringMember
c:MeasurementInputPriceMember us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001
c:InvestmentSecurityOneMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsNonrecurringMember us-gaap:MarketApproachValuationTechniqueMember
2019-03-31 0000831001 c:InvestmentSecurityTwoMember srt:MinimumMember
us-gaap:FairValueInputsLevel3Member us-gaap:FairValueMeasurementsNonrecurringMember
c:MeasurementInputPriceMember us-gaap:MarketApproachValuationTechniqueMember 2019-03-31 0000831001
srt:WeightedAverageMember us-gaap:FairValueInputsLevel3Member
us-gaap:FairValueMeasurementsNonrecurringMember c:MeasurementInputRecoveryRateMember
c:RecoveryAnalysisValuationTechniqueMember 2019-03-31 0000831001
us-gaap:CarryingReportedAmountFairValueDisclosureMember 2019-03-31 0000831001
us-gaap:FairValueInputsLevel2Member us-gaap:EstimateOfFairValueFairValueDisclosureMember 2019-03-31
0000831001 us-gaap:FairValueInputsLevel3Member us-gaap:EstimateOfFairValueFairValueDisclosureMember
2019-03-31 0000831001 us-gaap:FairValueInputsLevel1Member
us-gaap:EstimateOfFairValueFairValueDisclosureMember 2019-03-31 0000831001
us-gaap:FairValueInputsLevel3Member us-gaap:EstimateOfFairValueFairValueDisclosureMember
us-gaap:CommercialPortfolioSegmentMember 2019-03-31 0000831001 us-gaap:FairValueInputsLevel3Member
us-gaap:EstimateOfFairValueFairValueDisclosureMember us-gaap:CommercialPortfolioSegmentMember
2018-12-31 0000831001 us-gaap:FairValueInputsLevel3Member
us-gaap:EstimateOfFairValueFairValueDisclosureMember 2018-12-31 0000831001
us-gaap:FairValueInputsLevel1Member us-gaap:EstimateOfFairValueFairValueDisclosureMember 2018-12-31
0000831001 us-gaap:FairValueInputsLevel2Member us-gaap:EstimateOfFairValueFairValueDisclosureMember
2018-12-31 0000831001 us-gaap:CarryingReportedAmountFairValueDisclosureMember 2018-12-31 0000831001
us-gaap:AssetsMember 2019-01-01 2019-03-31 0000831001
us-gaap:FederalFundsSoldAndSecuritiesBorrowedOrPurchasedUnderAgreementsToResellMember 2018-01-01
2018-03-31 0000831001 us-gaap:LoansReceivableMember 2018-01-01 2018-03-31 0000831001
us-gaap:InterestBearingDepositsMember 2019-01-01 2019-03-31 0000831001 c:LoanHeldForSaleMember
2019-01-01 2019-03-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember 2018-01-01 2018-03-31
0000831001 c:LoanHeldForSaleMember 2018-01-01 2018-03-31 0000831001
c:InvestmentsExcludingTradingSecuritiesMember 2019-01-01 2019-03-31 0000831001
c:TradingAccountsAssetsMember 2019-01-01 2019-03-31 0000831001
us-gaap:FederalFundsPurchasedAndSecuritiesSoldUnderAgreementsToRepurchaseMember 2018-01-01 2018-03-31
0000831001 us-gaap:FederalFundsSoldAndSecuritiesBorrowedOrPurchasedUnderAgreementsToResellMember
2019-01-01 2019-03-31 0000831001 us-gaap:ShortTermDebtMember 2018-01-01 2018-03-31 0000831001
us-gaap:LongTermDebtMember 2019-01-01 2019-03-31 0000831001 us-gaap:ServicingContractsMember
2018-01-01 2018-03-31 0000831001 us-gaap:LiabilityMember 2019-01-01 2019-03-31 0000831001
us-gaap:AssetsMember 2018-01-01 2018-03-31 0000831001 us-gaap:TradingLiabilitiesMember 2019-01-01
2019-03-31 0000831001 us-gaap:FederalFundsPurchasedAndSecuritiesSoldUnderAgreementsToRepurchaseMember
2019-01-01 2019-03-31 0000831001 us-gaap:LiabilityMember 2018-01-01 2018-03-31 0000831001
us-gaap:ServicingContractsMember 2019-01-01 2019-03-31 0000831001 c:AssetsOtherMember 2018-01-01
2018-03-31 0000831001 us-gaap:InterestBearingDepositsMember 2018-01-01 2018-03-31 0000831001

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:CommercialPortfolioSegmentMember 2019-01-01 2019-03-31 0000831001
us-gaap:TradingLiabilitiesMember 2018-01-01 2018-03-31 0000831001 us-gaap:ConsumerPortfolioSegmentMember
2019-01-01 2019-03-31 0000831001 c:TradingAccountsAssetsMember 2018-01-01 2018-03-31 0000831001
us-gaap:CommercialPortfolioSegmentMember 2018-01-01 2018-03-31 0000831001 c:AssetsOtherMember
2019-01-01 2019-03-31 0000831001 us-gaap:LongTermDebtMember 2018-01-01 2018-03-31 0000831001
us-gaap:LoansReceivableMember 2019-01-01 2019-03-31 0000831001
c:InvestmentsExcludingTradingSecuritiesMember 2018-01-01 2018-03-31 0000831001
us-gaap:ShortTermDebtMember 2019-01-01 2019-03-31 0000831001
us-gaap:CarryingReportedAmountFairValueDisclosureMember us-gaap:LongTermDebtMember 2019-03-31
0000831001 us-gaap:CarryingReportedAmountFairValueDisclosureMember us-gaap:LongTermDebtMember
2018-12-31 0000831001 us-gaap:LongTermDebtMember 2019-03-31 0000831001 us-gaap:LongTermDebtMember
2018-12-31 0000831001 us-gaap:MortgageReceivablesMember 2019-03-31 0000831001
us-gaap:CarryingReportedAmountFairValueDisclosureMember c:LoanHeldForSaleMember 2019-03-31 0000831001
us-gaap:CarryingReportedAmountFairValueDisclosureMember c:LoanHeldForSaleMember 2018-12-31 0000831001
us-gaap:MortgageReceivablesMember 2018-12-31 0000831001 c:CreditLinkedMember 2019-03-31 0000831001
c:InterestRateLinkedMember 2019-03-31 0000831001 c:EquityLinkedMember 2018-12-31 0000831001
c:ForeignExchangeLinkedMember 2018-12-31 0000831001 c:EquityLinkedMember 2019-03-31 0000831001
c:CommodityLinkedMember 2019-03-31 0000831001 c:InterestRateLinkedMember 2018-12-31 0000831001
c:ForeignExchangeLinkedMember 2019-03-31 0000831001 c:CreditLinkedMember 2018-12-31 0000831001
c:CommodityLinkedMember 2018-12-31 0000831001 us-gaap:ShortTermDebtMember 2019-03-31 0000831001
us-gaap:ShortTermDebtMember 2018-12-31 0000831001
us-gaap:CarryingReportedAmountFairValueDisclosureMember us-gaap:ShortTermDebtMember 2019-03-31
0000831001 us-gaap:CarryingReportedAmountFairValueDisclosureMember us-gaap:ShortTermDebtMember
2018-12-31 0000831001 us-gaap:ForwardContractsMember
c:CertainInvestmentsInUnallocatedPreciousMetalsMember us-gaap:LongMember 2019-03-31 0000831001
us-gaap:SeparatedHostFinancialInstrumentFairValueOptionMember 2018-12-31 0000831001
us-gaap:LongTermDebtMember
c:AccumulatedGainLossFairValueOptionFinancialLiabilitiesAttributabletoParentMember 2018-01-01 2018-03-31
0000831001 us-gaap:LongTermDebtMember
c:AccumulatedGainLossFairValueOptionFinancialLiabilitiesAttributabletoParentMember 2019-01-01 2019-03-31
0000831001 us-gaap:EstimateOfFairValueFairValueDisclosureMember
c:CertainLoansAndOtherCreditProductsMember 2018-12-31 0000831001
c:CertainLoansAndOtherCreditProductsMember 2019-01-01 2019-03-31 0000831001
us-gaap:ForwardContractsMember c:CertainInvestmentsInUnallocatedPreciousMetalsMember us-gaap:ShortMember
2019-03-31 0000831001 us-gaap:SeparatedHostFinancialInstrumentFairValueOptionMember 2019-03-31
0000831001 c:CertainLoansAndOtherCreditProductsMember 2018-01-01 2018-03-31 0000831001
us-gaap:EstimateOfFairValueFairValueDisclosureMember c:CertainLoansAndOtherCreditProductsMember
2019-03-31 0000831001 us-gaap:LoansReceivableMember c:CertainLoansAndOtherCreditProductsMember
2018-12-31 0000831001 us-gaap:SecuritiesAssetsMember c:CertainLoansAndOtherCreditProductsMember
2019-03-31 0000831001 us-gaap:LoansReceivableMember c:CertainLoansAndOtherCreditProductsMember
2019-03-31 0000831001 us-gaap:LoansReceivableMember
us-gaap:CarryingReportedAmountFairValueDisclosureMember c:CertainLoansAndOtherCreditProductsMember
2018-12-31 0000831001 us-gaap:SecuritiesAssetsMember c:CertainLoansAndOtherCreditProductsMember
2018-12-31 0000831001 us-gaap:SecuritiesAssetsMember
us-gaap:CarryingReportedAmountFairValueDisclosureMember c:CertainLoansAndOtherCreditProductsMember
2018-12-31 0000831001 us-gaap:LoansReceivableMember
us-gaap:CarryingReportedAmountFairValueDisclosureMember c:CertainLoansAndOtherCreditProductsMember
2019-03-31 0000831001 us-gaap:SecuritiesAssetsMember
us-gaap:CarryingReportedAmountFairValueDisclosureMember c:CertainLoansAndOtherCreditProductsMember
2019-03-31 0000831001 c:LoansSoldWithRecourseMember 2019-03-31 0000831001
us-gaap:FinancialStandbyLetterOfCreditMember 2019-03-31 0000831001 c:CreditCardMerchantProcessingMember

Edgar Filing: CITIGROUP INC - Form 10-Q

2019-03-31 0000831001 c:CustodyIndemnificationsAndOtherMember 2019-03-31 0000831001
us-gaap:PerformanceGuaranteeMember 2019-03-31 0000831001
c:DerivativeInstrumentsConsideredGuaranteesMember 2019-03-31 0000831001
c:CreditCardArrangementswithPartnersMember 2019-03-31 0000831001
c:SecuritiesLendingIndemnificationsMember 2019-03-31 0000831001 country:US
c:OtherCommitmentsAndContingenciesMember 2019-03-31 0000831001 country:US
c:OneToFourFamilyResidentialMortgagesCommitmentMember 2019-03-31 0000831001
c:CommercialAndOtherConsumerLoanCommitmentsMember 2019-03-31 0000831001 country:US
c:CreditCardLinesOfCreditMember 2019-03-31 0000831001 c:CreditCardLinesOfCreditMember 2018-12-31
0000831001 country:US us-gaap:HomeEquityMember 2019-03-31 0000831001 us-gaap:NonUsMember
us-gaap:HomeEquityMember 2019-03-31 0000831001 c:OtherCommitmentsAndContingenciesMember 2019-03-31
0000831001 us-gaap:NonUsMember c:CommercialAndOtherConsumerLoanCommitmentsMember 2019-03-31
0000831001 c:CommercialRealEstateConstructionAndLandDevelopmentMember 2019-03-31 0000831001
c:OneToFourFamilyResidentialMortgagesCommitmentMember 2019-03-31 0000831001
us-gaap:HomeEquityMember 2019-03-31 0000831001 us-gaap:NonUsMember
c:OtherCommitmentsAndContingenciesMember 2019-03-31 0000831001
c:CommercialRealEstateConstructionAndLandDevelopmentMember 2018-12-31 0000831001
us-gaap:NonUsMember c:OneToFourFamilyResidentialMortgagesCommitmentMember 2019-03-31 0000831001
us-gaap:NonUsMember 2019-03-31 0000831001 c:CommercialAndSimilarLetterOfCreditMember 2018-12-31
0000831001 country:US 2019-03-31 0000831001 c:OneToFourFamilyResidentialMortgagesCommitmentMember
2018-12-31 0000831001 country:US c:CommercialAndSimilarLetterOfCreditMember 2019-03-31 0000831001
c:OtherCommitmentsAndContingenciesMember 2018-12-31 0000831001 country:US
c:CommercialRealEstateConstructionAndLandDevelopmentMember 2019-03-31 0000831001
us-gaap:HomeEquityMember 2018-12-31 0000831001 us-gaap:NonUsMember
c:CommercialRealEstateConstructionAndLandDevelopmentMember 2019-03-31 0000831001 country:US
c:CommercialAndOtherConsumerLoanCommitmentsMember 2019-03-31 0000831001 us-gaap:NonUsMember
c:CreditCardLinesOfCreditMember 2019-03-31 0000831001 c:CommercialAndSimilarLetterOfCreditMember
2019-03-31 0000831001 c:CreditCardLinesOfCreditMember 2019-03-31 0000831001 us-gaap:NonUsMember
c:CommercialAndSimilarLetterOfCreditMember 2019-03-31 0000831001
c:CommercialAndOtherConsumerLoanCommitmentsMember 2018-12-31 0000831001
us-gaap:ExternalCreditRatingNonInvestmentGradeMember c:SecuritiesLendingIndemnificationsMember 2019-03-31
0000831001 c:ExternalCreditRatingNotRatedMember us-gaap:PerformanceGuaranteeMember 2019-03-31
0000831001 us-gaap:ExternalCreditRatingInvestmentGradeMember c:CustodyIndemnificationsAndOtherMember
2019-03-31 0000831001 us-gaap:ExternalCreditRatingNonInvestmentGradeMember
c:LoansSoldWithRecourseMember 2019-03-31 0000831001 us-gaap:ExternalCreditRatingInvestmentGradeMember
c:CreditCardMerchantProcessingMember 2019-03-31 0000831001
us-gaap:ExternalCreditRatingInvestmentGradeMember us-gaap:PerformanceGuaranteeMember 2019-03-31
0000831001 us-gaap:ExternalCreditRatingNonInvestmentGradeMember
us-gaap:FinancialStandbyLetterOfCreditMember 2019-03-31 0000831001
us-gaap:ExternalCreditRatingInvestmentGradeMember us-gaap:FinancialStandbyLetterOfCreditMember 2019-03-31
0000831001 us-gaap:ExternalCreditRatingInvestmentGradeMember c:CreditCardArrangementswithPartnersMember
2019-03-31 0000831001 us-gaap:ExternalCreditRatingInvestmentGradeMember
c:SecuritiesLendingIndemnificationsMember 2019-03-31 0000831001 c:ExternalCreditRatingNotRatedMember
c:CustodyIndemnificationsAndOtherMember 2019-03-31 0000831001
us-gaap:ExternalCreditRatingInvestmentGradeMember c:LoansSoldWithRecourseMember 2019-03-31 0000831001
us-gaap:ExternalCreditRatingInvestmentGradeMember c:DerivativeInstrumentsConsideredGuaranteesMember
2019-03-31 0000831001 us-gaap:ExternalCreditRatingNonInvestmentGradeMember
c:CreditCardMerchantProcessingMember 2019-03-31 0000831001
us-gaap:ExternalCreditRatingNonInvestmentGradeMember c:DerivativeInstrumentsConsideredGuaranteesMember
2019-03-31 0000831001 us-gaap:ExternalCreditRatingNonInvestmentGradeMember
c:CreditCardArrangementswithPartnersMember 2019-03-31 0000831001

Edgar Filing: CITIGROUP INC - Form 10-Q

us-gaap:ExternalCreditRatingNonInvestmentGradeMember us-gaap:PerformanceGuaranteeMember 2019-03-31
0000831001 c:ExternalCreditRatingNotRatedMember 2019-03-31 0000831001
us-gaap:ExternalCreditRatingNonInvestmentGradeMember c:CustodyIndemnificationsAndOtherMember 2019-03-31
0000831001 c:ExternalCreditRatingNotRatedMember us-gaap:FinancialStandbyLetterOfCreditMember 2019-03-31
0000831001 c:CashAndDueFromBanksMember 2018-12-31 0000831001 c:CashAndDueFromBanksMember
2019-03-31 0000831001 c:DepositsWithBanksMember 2018-12-31 0000831001 c:DepositsWithBanksMember
2019-03-31 0000831001 us-gaap:ExternalCreditRatingInvestmentGradeMember
c:DerivativeInstrumentsConsideredGuaranteesMember 2018-12-31 0000831001
c:ExternalCreditRatingNotRatedMember c:CustodyIndemnificationsAndOtherMember 2018-12-31 0000831001
us-gaap:ExternalCreditRatingInvestmentGradeMember c:CreditCardMerchantProcessingMember 2018-12-31
0000831001 c:DerivativeInstrumentsConsideredGuaranteesMember 2018-12-31 0000831001
us-gaap:ExternalCreditRatingInvestmentGradeMember c:CustodyIndemnificationsAndOtherMember 2018-12-31
0000831001 c:ExternalCreditRatingNotRatedMember c:CreditCardMerchantProcessingMember 2018-12-31
0000831001 us-gaap:ExternalCreditRatingNonInvestmentGradeMember
us-gaap:FinancialStandbyLetterOfCreditMember 2018-12-31 0000831001 c:ExternalCreditRatingNotRatedMember
c:DerivativeInstrumentsConsideredGuaranteesMember 2018-12-31 0000831001
us-gaap:ExternalCreditRatingInvestmentGradeMember c:SecuritiesLendingIndemnificationsMember 2018-12-31
0000831001 us-gaap:ExternalCreditRatingNonInvestmentGradeMember
c:DerivativeInstrumentsConsideredGuaranteesMember 2018-12-31 0000831001
us-gaap:ExternalCreditRatingNonInvestmentGradeMember c:CustodyIndemnificationsAndOtherMember 2018-12-31
0000831001 us-gaap:ExternalCreditRatingNonInvestmentGradeMember c:CreditCardMerchantProcessingMember
2018-12-31 0000831001 c:CreditCardMerchantProcessingMember 2018-12-31 0000831001
us-gaap:ExternalCreditRatingInvestmentGradeMember c:LoansSoldWithRecourseMember 2018-12-31 0000831001
c:CreditCardArrangementswithPartnersMember 2018-12-31 0000831001 c:LoansSoldWithRecourseMember
2018-12-31 0000831001 c:ExternalCreditRatingNotRatedMember us-gaap:PerformanceGuaranteeMember
2018-12-31 0000831001 us-gaap:ExternalCreditRatingNonInvestmentGradeMember
c:SecuritiesLendingIndemnificationsMember 2018-12-31 0000831001
us-gaap:ExternalCreditRatingInvestmentGradeMember us-gaap:PerformanceGuaranteeMember 2018-12-31
0000831001 us-gaap:PerformanceGuaranteeMember 2018-12-31 0000831001
c:ExternalCreditRatingNotRatedMember us-gaap:FinancialStandbyLetterOfCreditMember 2018-12-31 0000831001
us-gaap:ExternalCreditRatingNonInvestmentGradeMember us-gaap:PerformanceGuaranteeMember 2018-12-31
0000831001 us-gaap:FinancialStandbyLetterOfCreditMember 2018-12-31 0000831001
us-gaap:ExternalCreditRatingInvestmentGradeMember us-gaap:FinancialStandbyLetterOfCreditMember 2018-12-31
0000831001 c:ExternalCreditRatingNotRatedMember c:LoansSoldWithRecourseMember 2018-12-31 0000831001
us-gaap:ExternalCreditRatingNonInvestmentGradeMember c:CreditCardArrangementswithPartnersMember
2018-12-31 0000831001 us-gaap:ExternalCreditRatingInvestmentGradeMember
c:CreditCardArrangementswithPartnersMember 2018-12-31 0000831001
c:SecuritiesLendingIndemnificationsMember 2018-12-31 0000831001 c:ExternalCreditRatingNotRatedMember
c:CreditCardArrangementswithPartnersMember 2018-12-31 0000831001 c:ExternalCreditRatingNotRatedMember
c:SecuritiesLendingIndemnificationsMember 2018-12-31 0000831001
us-gaap:ExternalCreditRatingNonInvestmentGradeMember c:LoansSoldWithRecourseMember 2018-12-31
0000831001 c:ExternalCreditRatingNotRatedMember 2018-12-31 0000831001
c:CustodyIndemnificationsAndOtherMember 2018-12-31 0000831001
c:FuturesAndOverTheCounterDerivativesClearingMember 2018-12-31 0000831001
c:FuturesAndOverTheCounterDerivativesClearingMember 2019-03-31 0000831001 srt:SubsidiaryIssuerMember
srt:ReportableLegalEntitiesMember 2019-03-31 0000831001 srt:NonGuarantorSubsidiariesMember
srt:ReportableLegalEntitiesMember 2019-03-31 0000831001 srt:ParentCompanyMember
srt:ReportableLegalEntitiesMember 2019-03-31 0000831001 srt:ConsolidationEliminationsMember 2019-03-31
0000831001 srt:NonGuarantorSubsidiariesMember srt:ReportableLegalEntitiesMember 2018-01-01 2018-03-31
0000831001 srt:ConsolidationEliminationsMember 2018-01-01 2018-03-31 0000831001 srt:ParentCompanyMember
srt:ReportableLegalEntitiesMember 2018-01-01 2018-03-31 0000831001 srt:SubsidiaryIssuerMember

srt:ReportableLegalEntitiesMember 2018-01-01 2018-03-31 0000831001 srt:SubsidiaryIssuerMember
srt:ReportableLegalEntitiesMember 2018-03-31 0000831001 srt:ConsolidationEliminationsMember 2018-03-31
0000831001 srt:NonGuarantorSubsidiariesMember srt:ReportableLegalEntitiesMember 2017-12-31 0000831001
srt:ParentCompanyMember srt:ReportableLegalEntitiesMember 2018-03-31 0000831001 srt:ParentCompanyMember
srt:ReportableLegalEntitiesMember 2017-12-31 0000831001 srt:NonGuarantorSubsidiariesMember
srt:ReportableLegalEntitiesMember 2018-03-31 0000831001 srt:SubsidiaryIssuerMember
srt:ReportableLegalEntitiesMember 2017-12-31 0000831001 srt:ConsolidationEliminationsMember 2017-12-31
0000831001 c:CitibankNASubsidiaryMember us-gaap:MaturityUpTo30DaysMember 2019-03-31 0000831001
c:CitibankNASubsidiaryMember 2018-12-31 0000831001 c:CitibankNASubsidiaryMember
us-gaap:MaturityUpTo30DaysMember 2018-12-31 0000831001 c:CitibankNASubsidiaryMember 2019-03-31
0000831001 srt:ParentCompanyMember srt:ReportableLegalEntitiesMember 2018-12-31 0000831001
srt:SubsidiaryIssuerMember srt:ReportableLegalEntitiesMember 2018-12-31 0000831001
srt:NonGuarantorSubsidiariesMember srt:ReportableLegalEntitiesMember 2018-12-31 0000831001
srt:ConsolidationEliminationsMember 2018-12-31 0000831001 srt:ConsolidationEliminationsMember 2019-01-01
2019-03-31 0000831001 srt:ParentCompanyMember srt:ReportableLegalEntitiesMember 2019-01-01 2019-03-31
0000831001 srt:NonGuarantorSubsidiariesMember srt:ReportableLegalEntitiesMember 2019-01-01 2019-03-31
0000831001 srt:SubsidiaryIssuerMember srt:ReportableLegalEntitiesMember 2019-01-01 2019-03-31 iso4217:USD
iso4217:USD xbrli:shares xbrli:shares xbrli:pure c:loan c:category c:Q c:trust c:agency c:year

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

WASHINGTON, D.C. 20549

FORM 10-Q

QUARTERLY REPORT PURSUANT TO SECTION 13 OR 15(d) OF THE SECURITIES EXCHANGE ACT OF 1934

For the quarterly period ended March 31, 2019

Commission file number 1-9924

Citigroup Inc.

(Exact name of registrant as specified in its charter)

Delaware

52-1568099

(State or other jurisdiction of incorporation or organization)

(I.R.S. Employer Identification No.)

388 Greenwich Street, New York, NY

10013

(Address of principal executive offices)

(Zip code)

(212) 559-1000

(Registrant's telephone number, including area code)

Indicate by check mark whether the registrant (1) has filed all reports required to be filed by Section 13 or 15(d) of the Securities Exchange Act of 1934 during the preceding 12 months (or for such shorter period that the registrant was required to file such reports), and (2) has been subject to such filing requirements for the past 90 days. Yes No

Indicate by check mark whether the registrant has submitted electronically every Interactive Data File required to be submitted pursuant to Rule 405 of Regulation S-T (§232.405 of this chapter) during the preceding 12 months (or for such shorter period that the registrant was required to submit such files). Yes No

Indicate by check mark whether the registrant is a large accelerated filer, an accelerated filer, a non-accelerated filer, smaller reporting, or an emerging growth company. See the definitions of "large accelerated filer," "accelerated filer," "smaller reporting company" and "emerging growth company" in Rule 12b-2 of the Exchange Act.

Large accelerated filer Accelerated filer Non-accelerated filer Smaller reporting company
Emerging growth company

If an emerging growth company, indicate by check mark if the registrant has elected not to use the extended transition period for complying with any new or revised financial accounting standards provided pursuant to Section 13(a) of the Exchange Act. Yes No
Indicate by check mark whether the registrant is a shell company (as defined in Rule 12b-2 of the Exchange Act). Yes No

Number of shares of Citigroup Inc. common stock outstanding on March 31, 2019: 2,312,467,721

Available on the web at www.citigroup.com

CITIGROUP'S FIRST QUARTER 2019—FORM 10-Q

OVERVIEW	<u>1</u>
MANAGEMENT'S DISCUSSION AND ANALYSIS OF FINANCIAL CONDITION AND RESULTS OF OPERATIONS	<u>3</u>
Executive Summary	<u>3</u>
Summary of Selected Financial Data	<u>6</u>
SEGMENT AND BUSINESS—INCOME (LOSS) AND REVENUES	<u>8</u>
SEGMENT BALANCE SHEET	<u>9</u>
Global Consumer Banking (GCB)	<u>10</u>
North America GCB	<u>12</u>
Latin America GCB	<u>14</u>
Asia GCB	<u>16</u>
Institutional Clients Group	<u>18</u>
Corporate/Other	<u>21</u>
OFF-BALANCE SHEET ARRANGEMENTS	<u>22</u>
CAPITAL RESOURCES	<u>23</u>
MANAGING GLOBAL RISK TABLE OF CONTENTS	<u>34</u>
MANAGING GLOBAL RISK	<u>35</u>
INCOME TAXES	<u>66</u>
FUTURE APPLICATION OF ACCOUNTING STANDARDS	<u>67</u>
DISCLOSURE CONTROLS AND PROCEDURES	<u>68</u>
DISCLOSURE PURSUANT TO SECTION 219 OF THE IRAN THREAT REDUCTION AND SYRIA HUMAN RIGHTS ACT	<u>68</u>
FORWARD-LOOKING STATEMENTS	<u>69</u>
FINANCIAL STATEMENTS AND NOTES TABLE OF CONTENTS	<u>71</u>
CONSOLIDATED FINANCIAL STATEMENTS	<u>72</u>
NOTES TO CONSOLIDATED FINANCIAL STATEMENTS (UNAUDITED)	<u>79</u>
UNREGISTERED SALES OF EQUITY SECURITIES, PURCHASES OF EQUITY SECURITIES AND DIVIDENDS	<u>176</u>

OVERVIEW

This Quarterly Report on Form 10-Q should be read in conjunction with Citigroup's Annual Report on Form 10-K for the year ended December 31, 2018 (2018 Annual Report on Form 10-K).

Additional information about Citigroup is available on Citi's website at www.citigroup.com. Citigroup's annual reports on Form 10-K, quarterly reports on Form 10-Q and proxy statements, as well as other filings with the U.S. Securities and Exchange Commission (SEC), are available free of charge through Citi's website by clicking on the "Investors" page and selecting "All SEC Filings." The SEC's website also contains current reports on Form 8-K, and other information regarding Citi at www.sec.gov.

Certain reclassifications, including a realignment of certain businesses, have been made to the prior periods' financial statements and disclosures to conform to the current period's presentation. For additional information on certain recent reclassifications, see Notes 1 and 3 to the Consolidated Financial Statements below and Notes 1 and 3 to the Consolidated Financial Statements in Citi's 2018 Annual Report on Form 10-K.

Throughout this report, "Citigroup," "Citi" and "the Company" refer to Citigroup Inc. and its consolidated subsidiaries.

Citigroup is managed pursuant to two business segments: *Global Consumer Banking* and *Institutional Clients Group*, with the remaining operations in *Corporate/Other*.

The following are the four regions in which Citigroup operates. The regional results are fully reflected in the segment results above.

(1) *Latin America GCB* consists of Citi's consumer banking business in Mexico.

(2) *Asia GCB* includes the results of operations of *GCB* activities in certain *EMEA* countries for all periods presented.

(3) *North America* includes the U.S., Canada and Puerto Rico, *Latin America* includes Mexico and *Asia* includes Japan.

MANAGEMENT'S DISCUSSION AND ANALYSIS OF FINANCIAL CONDITION AND RESULTS OF OPERATIONS

EXECUTIVE SUMMARY

First Quarter of 2019—Results Demonstrated Continued Progress

As described further throughout this Executive Summary, Citi made steady progress in the first quarter of 2019 toward improving its profitability and returns. During the quarter, Citi had revenue growth and positive operating leverage in every region in *Global Consumer Banking (GCB)*, excluding the impact of foreign currency translation into U.S. dollars for reporting purposes (FX translation) as well as the gain on sale of the Hilton portfolio in the prior-year period in *North America GCB*. (Citi's results of operations excluding the gain on sale as well as the impact of FX translation are non-GAAP financial measures.) Citi also showed continued momentum across treasury and trade solutions, securities services, investment banking and corporate lending in *Institutional Clients Group (ICG)*, while equity markets revenues were impacted by a weaker market environment.

Citi continued to demonstrate strong expense discipline, resulting in the tenth consecutive quarter of positive operating leverage. Citi also had growth in deposits and overall loan growth in *GCB* and *ICG*, while credit quality remained broadly stable.

In addition, Citi continued to return capital to its shareholders. In the quarter, Citi returned \$5.1 billion in the form of common stock repurchases and dividends. Citi repurchased approximately 66 million common shares, contributing to a 9% reduction in average outstanding common shares from the prior-year period. Despite the continued progress in returning capital to shareholders during the quarter, each of Citi's key regulatory capital metrics remained strong (see "Capital" below).

While the macroeconomic environment remains largely positive, global economic growth forecasts for 2019 have been lowered and there continue to be various economic, political and other risks and uncertainties that could create a more volatile operating environment and impact Citi's businesses and future results. For a discussion of the risks and uncertainties that could impact Citi's businesses, results of operations and financial condition during the remainder of 2019, see each respective business's results of operations and "Forward-Looking Statements" below, as well as each respective business's results of operations and the "Managing Global Risk" and "Risk Factors" sections in Citi's 2018 Annual Report on Form 10-K.

First Quarter of 2019 Results Summary

Citigroup

Citigroup reported net income of \$4.7 billion, or \$1.87 per share, compared to net income of \$4.6 billion, or \$1.68 per share, in the prior-year period. Net income increased 2% from the prior-year period, primarily driven by lower expenses and a lower effective tax rate, partially offset by lower revenues and higher cost of credit. Earnings per share increased 11%,

primarily reflecting the 9% reduction in average shares outstanding driven by the common stock repurchases, as well as growth in net income.

Citigroup revenues of \$18.6 billion in the first quarter of 2019 decreased 2% from the prior-year period, including the impact of the \$150 million gain on the sale of the Hilton portfolio in the prior-year period. Excluding the gain on sale, revenues decreased 1%, primarily reflecting lower equity markets revenues as well as mark-to-market losses on loan hedges, both in *ICG*, and the continued wind-down of legacy assets in *Corporate/Other*.

Citigroup's end-of-period loans increased 1% to \$682 billion versus the prior-year period. Excluding the impact of FX translation, Citigroup's end-of-period loans grew 3%, as 5% aggregate growth in *GCB* and *ICG* was partially offset by the continued wind-down of legacy assets in *Corporate/Other*. Citigroup's end-of-period deposits increased 3% to \$1.0 trillion versus the prior-year period. Excluding the impact of FX translation, Citigroup's deposits increased 5%,

primarily driven by 8% growth in *ICG* deposits as well as 2% growth in *GCB*.

Expenses

Citigroup operating expenses of \$10.6 billion decreased 3% versus the prior-year period, as efficiency savings and the wind-down of legacy assets were partially offset by continued investments. Year-over-year, *GCB* and *ICG* operating expenses were both down 1% and *Corporate/Other* operating expenses decreased 26%.

Cost of Credit

Citi's total provisions for credit losses and for benefits and claims of \$2.0 billion increased 7% from the prior-year period. The increase was primarily driven by higher net credit losses in both Citi-branded cards and Citi retail services in *North America GCB* as well as a lower net loan loss reserve release in *ICG*.

Net credit losses of \$1.9 billion increased 4% versus the prior-year period. Consumer net credit losses of \$1.9 billion increased 7% from the prior-year period, primarily reflecting volume growth and seasoning in the *North America* cards portfolios. Corporate net credit losses decreased from \$96 million in the prior-year period to \$56 million. For additional information on Citi's consumer and corporate credit costs and allowance for loan losses, see each respective business's results of operations and "Credit Risk" below.

Capital

Citigroup's Common Equity Tier 1 (CET1) Capital and Tier 1 Capital ratios were 11.9% and 13.5% as of March 31, 2019, respectively, compared to 12.1% and 13.7% as of March 31, 2018, both based on the Basel III Standardized Approach for determining risk-weighted assets. The decline in regulatory capital ratios primarily reflected the return of capital to common shareholders, partially offset by net income.

Citigroup's Supplementary Leverage ratio as of March 31, 2019 was 6.4%, compared to 6.7% as of March 31, 2018. For additional information on Citi's capital ratios and related components, see "Capital Resources" below.

Global Consumer Banking

GCB net income of \$1.4 billion increased 4%. Excluding the impact of FX translation and the gain on the sale of the Hilton portfolio in the prior-year period (approximately \$115 million after-tax), net income increased 14%, driven primarily by higher revenues, partially offset by higher cost of credit. *GCB* operating expenses of \$4.6 billion decreased 1%. Excluding the impact of FX translation, expenses were largely unchanged, as investments and volume-driven expenses were offset by efficiency savings.

GCB revenues of \$8.5 billion were largely unchanged versus the prior-year period. Excluding the impact of FX translation and the gain on the sale of the Hilton portfolio in the prior-year period, revenues increased 4%, driven by growth in all three regions. *North America GCB* revenues of \$5.2 billion increased 1%, or 4% excluding the gain on the sale of the Hilton portfolio, with growth in all three businesses. In *North America GCB*, Citi-branded cards revenues of \$2.2 billion increased 5%, excluding the gain on the sale of the Hilton portfolio, primarily driven by growth in interest-earning balances. Citi retail services revenues of \$1.7 billion increased 3% versus the prior-year period, primarily reflecting organic loan growth and the benefit of the L.L.Bean portfolio acquisition. Retail banking revenues increased 1% from the prior-year period to \$1.3 billion. Excluding mortgage revenues, retail banking revenues of \$1.2 billion were up 2% from the prior-year period, driven by continued growth in deposit spreads as well as modest growth in deposit volumes.

North America GCB average deposits of \$182 billion increased 1% year-over-year, average retail loans of \$57 billion increased 3% year-over-year and assets under management of \$66 billion grew 9%. Average Citi-branded card loans of \$88 billion increased 1% compared to the first quarter of 2018, which represented the peak level of promotional balances in 2018, as Citi has now optimized its mix of interest-earning to non-interest earning balances, while Citi-branded card purchase sales of \$84 billion increased 6% versus the prior-year period. Average Citi retail services loans of \$50 billion increased 7% versus the prior-year period, while Citi retail services purchase sales of \$19 billion also increased 7%. For additional information on the results of operations of *North America GCB* for the first quarter of 2019, see "*Global Consumer Banking—North America GCB*" below.

International *GCB* revenues (consisting of *Latin America GCB* and *Asia GCB* (which includes the results of operations in certain *EMEA* countries)) of \$3.3 billion were largely unchanged versus the prior-year period. Excluding the impact of FX translation, international *GCB* revenues increased 3% versus the prior-year period. On this basis, *Latin America GCB* revenues increased 6% versus the prior-year period, including the impact of the sale of an asset management business in Mexico in 2018. The impact was a net benefit in the current quarter, as Citi recorded a small residual gain on the sale, partially offset by the absence of related revenues.

Excluding this impact, *Latin America GCB* revenues increased 5%, primarily driven by continued deposit growth as well as improved deposit spreads. *Asia GCB* revenues increased 1%, as continued growth in deposit, lending and insurance revenues was largely offset by lower investment revenues due to weaker market sentiment. For additional information on the results of operations of *Latin America GCB* and *Asia GCB* for the first quarter of 2019, including the impact of FX translation, see "*Global Consumer Banking—Latin America GCB*" and "*Global Consumer Banking—Asia GCB*" below.

Year-over-year, international *GCB* average deposits of \$128 billion increased 3%, average retail loans of \$89 billion increased 2%, assets under management of \$106 billion increased 7%, average card loans of \$25 billion increased 3% and card purchase sales of \$26 billion increased 6%, all excluding the impact of FX translation.

Institutional Clients Group

ICG net income of \$3.3 billion was largely unchanged, as a decrease in expenses and a lower effective tax rate were offset by lower revenues and higher cost of credit. *ICG* operating expenses decreased 1% to \$5.4 billion, as efficiency savings more than offset investments and volume-related expenses.

ICG revenues were \$9.7 billion in the first quarter of 2019, down 2% from the prior-year period, as a 2% increase in *Banking* revenues was more than offset by a 6% decrease in *Markets and securities services* revenue. The increase in *Banking* revenues included the impact of \$231 million of losses on loan hedges within corporate lending, compared to gains of \$23 million in the prior-year period.

Banking revenues of \$5.2 billion (excluding the impact of gains (losses) on loan hedges within corporate lending) increased 8%, driven by solid growth in treasury and trade solutions, investment banking and corporate lending, partially offset by lower revenues in private bank. Investment banking revenues of \$1.4 billion increased 20% versus the prior-year period, as growth in advisory and investment-grade debt underwriting more than offset a decline in equity underwriting, largely reflecting a lower market wallet. Advisory revenues increased 76% to \$378 million, equity underwriting revenues decreased 20% to \$172 million and debt underwriting revenues increased 15% to \$804 million, all versus the prior-year period.

Treasury and trade solutions revenues of \$2.4 billion increased 6% versus the prior-year period, and 10% excluding the impact of FX translation, reflecting continued growth in deposits as well as improved spreads. Private bank revenues decreased 3% to \$880 million compared to a strong prior-year period, reflecting lower managed investment revenues and higher funding costs. Corporate lending revenues decreased 38% to \$338 million. Excluding the impact of gains (losses) on loan hedges, corporate lending revenues increased 9% versus the prior-year period, primarily driven by loan growth and spread expansion.

Markets and securities services revenues of \$4.7 billion decreased 6% from the prior-year period, as lower equity markets revenues more than offset modest revenue growth in fixed income. Fixed income markets revenues of \$3.5 billion increased 1% from the prior-year period, as strength in rates

and spread products was largely offset by weakness in FX, as a result of low currency volatility in the current quarter, while corporate client activity remained stable. Equity markets revenues of \$842 million decreased 24%, compared to a strong prior-year period, reflecting lower market volumes and client financing balances. Securities services revenues of \$638 million were largely unchanged, and increased 5% excluding the impact of FX translation, driven by continued growth in client volumes and higher net interest revenue. For additional information on the results of operations of *ICG* for the first quarter of 2019, see “*Institutional Clients Group*” below.

Corporate/Other

Corporate/Other net loss was \$38 million in the first quarter of 2019, compared to a net loss of \$87 million in the prior-year period. Operating expenses of \$549 million declined 26% from the prior-year period, largely reflecting the wind-down of legacy assets. *Corporate/Other* revenues were \$431 million, down 27% from the prior-year period, primarily reflecting the continued wind-down of legacy assets. For additional information on the results of operations of *Corporate/Other* for the first quarter of 2019, see “*Corporate/Other*” below.

RESULTS OF OPERATIONS

SUMMARY OF SELECTED FINANCIAL DATA—PAGE 1

Citigroup Inc. and Consolidated Subsidiaries

	First Quarter		
	2019	2018	% Change
<i>In millions of dollars, except per-share amounts and ratios</i>			
Net interest revenue	\$11,759	\$11,172	5 %
Non-interest revenue	6,817	7,700	(11)
Revenues, net of interest expense	\$18,576	\$18,872	(2)%
Operating expenses	10,584	10,925	(3)
Provisions for credit losses and for benefits and claims	1,980	1,857	7
Income from continuing operations before income taxes	\$6,012	\$6,090	(1)%
Income taxes	1,275	1,441	(12)
Income from continuing operations	\$4,737	\$4,649	2 %
Income (loss) from discontinued operations, net of taxes⁽¹⁾	(2)	(7)	71
Net income before attribution of noncontrolling interests	\$4,735	\$4,642	2 %
Net income attributable to noncontrolling interests	25	22	14
Citigroup's net income	\$4,710	\$4,620	2 %
Less:			
Preferred dividends—Basic	\$262	\$272	(4)%
Dividends and undistributed earnings allocated to employee restricted and deferred shares that contain nonforfeitable rights to dividends, applicable to basic EPS	59	51	16
Income allocated to unrestricted common shareholders for basic and diluted EPS	\$4,389	\$4,297	2 %
Earnings per share			
Basic			
Income from continuing operations	\$1.88	\$1.68	12 %
Net income	1.88	1.68	12
Diluted			
Income from continuing operations	\$1.87	\$1.68	11 %
Net income	1.87	1.68	11
Dividends declared per common share	0.45	0.32	41

Table continues on the next page, including footnotes.

SUMMARY OF SELECTED FINANCIAL DATA—PAGE 2*Citigroup Inc. and Consolidated Subsidiaries*

<i>In millions of dollars, except per-share amounts, ratios and direct staff</i>	First Quarter		% Change
	2019	2018	
At March 31:			
Total assets	\$1,958,413	\$1,922,104	2 %
Total deposits	1,030,355	1,001,219	3
Long-term debt	243,566	237,938	2
Citigroup common stockholders' equity	178,272	182,759	(2)
Total Citigroup stockholders' equity	196,252	201,915	(3)
Direct staff (<i>in thousands</i>)	203	209	(3)
Performance metrics			
Return on average assets	0.98	% 0.98	%
Return on average common stockholders' equity ⁽²⁾	10.2	9.7	
Return on average total stockholders' equity ⁽²⁾	9.8	9.3	
Efficiency ratio (total operating expenses/total revenues)	57.0	57.9	
Basel III ratios			
Common Equity Tier 1 Capital ⁽³⁾	11.91	% 12.05	%
Tier 1 Capital ⁽³⁾	13.47	13.67	
Total Capital ⁽³⁾	16.44	16.01	
Supplementary Leverage ratio	6.44	6.71	
Citigroup common stockholders' equity to assets	9.10	% 9.51	%
Total Citigroup stockholders' equity to assets	10.02	10.50	
Dividend payout ratio ⁽⁴⁾	24	19	
Total payout ratio ⁽⁵⁾	115	71	
Book value per common share	\$77.09	\$71.67	8 %
Tangible book value (TBV) per share ⁽⁶⁾	65.55	61.02	7

(1) See Note 2 to the Consolidated Financial Statements in Citi's 2018 Annual Report on Form 10-K for additional information on Citi's discontinued operations.

(2) The return on average common stockholders' equity is calculated using net income less preferred stock dividends divided by average common stockholders' equity. The return on average total Citigroup stockholders' equity is calculated using net income divided by average Citigroup stockholders' equity.

(3) Citi's reportable Common Equity Tier 1 (CET1) Capital and Tier 1 Capital ratios were the lower derived under the U.S. Basel III Standardized Approach, whereas the reportable Total Capital ratio was the lower derived under the U.S. Basel III Advanced Approaches framework. This reflects the U.S. Basel III requirement to report the lower of risk-based capital ratios under both the Standardized Approach and Advanced Approaches in accordance with the Collins Amendment of the Dodd-Frank Act.

(4) Dividends declared per common share as a percentage of net income per diluted share.

Total common dividends declared plus common stock repurchases as a percentage of net income available to common shareholders. See "Consolidated

(5) Statement of Changes in Stockholders' Equity," Note 9 to the Consolidated Financial Statements and "Equity Security Repurchases" below for the component details.

(6) For information on TBV, see "Capital Resources—Tangible Common Equity, Book Value Per Share, Tangible Book Value Per Share and Returns on Equity" below.

SEGMENT AND BUSINESS—INCOME (LOSS) AND REVENUES

CITIGROUP INCOME

<i>In millions of dollars</i>	First Quarter		
	2019	2018	% Change
Income from continuing operations			
<i>Global Consumer Banking</i>			
<i>North America</i>	\$769	\$838	(8)%
<i>Latin America</i>	252	179	41
<i>Asia</i> ⁽¹⁾	416	373	12
Total	\$1,437	\$1,390	3%
<i>Institutional Clients Group</i>			
<i>North America</i>	\$714	\$858	(17)%
<i>EMEA</i>	1,125	1,113	1
<i>Latin America</i>	503	494	2
<i>Asia</i>	980	869	13
Total	\$3,322	\$3,334	—%
<i>Corporate/Other</i>	(22)	(75)	71%
Income from continuing operations	\$4,737	\$4,649	2%
Discontinued operations	\$(2)	\$(7)	71%
Less: Net income attributable to noncontrolling interests	25	22	14
Citigroup's net income	\$4,710	\$4,620	2%

(1) *Asia GCB* includes the results of operations of *GCB* activities in certain *EMEA* countries for all periods presented.

CITIGROUP REVENUES

<i>In millions of dollars</i>	First Quarter		
	2019	2018	% Change
<i>Global Consumer Banking</i>			
<i>North America</i>	\$5,185	\$5,157	1%
<i>Latin America</i>	1,381	1,340	3
<i>Asia</i> ⁽¹⁾	1,885	1,929	(2)
Total	\$8,451	\$8,426	—%
<i>Institutional Clients Group</i>			
<i>North America</i>	\$3,119	\$3,266	(5)%
<i>EMEA</i>	3,170	3,167	—
<i>Latin America</i>	1,160	1,216	(5)
<i>Asia</i>	2,245	2,206	2
Total	\$9,694	\$9,855	(2)%
<i>Corporate/Other</i>	431	591	(27)
Total Citigroup net revenues	\$18,576	\$18,872	(2)%

(1) *Asia GCB* includes the results of operations of *GCB* activities in certain *EMEA* countries for all periods presented.

SEGMENT BALANCE SHEET⁽¹⁾

<i>In millions of dollars</i>	Global Consumer Banking	Institutional Clients Group	Corporate/Other and consolidating eliminations⁽²⁾	Citigroup parent company- issued long-term debt and stockholders' equity⁽³⁾	Total Citigroup consolidated
Assets					
Cash and deposits with banks	\$ 8,747	64,506	\$ 132,640	\$ —	\$ 205,893
Federal funds sold and securities borrowed and purchased under agreements to resell	—	264,264	231	—	264,495
Trading account assets	843	275,309	10,359	—	286,511
Investments	1,173	117,776	230,332	—	349,281
Loans, net of unearned income and allowance for loan losses	297,630	360,156	12,231	—	670,017
Other assets	37,544	103,212	41,460	—	182,216
Net inter-segment liquid assets ⁽⁴⁾	79,746	240,275	(320,021))	—
Total assets	\$ 425,683	\$ 1,425,498	\$ 107,232	\$ —	\$ 1,958,413
Liabilities and equity					
Total deposits	\$ 315,547	\$ 701,544	\$ 13,264	\$ —	\$ 1,030,355
Federal funds purchased and securities loaned and sold under agreements to repurchase	3,967	186,335	70	—	190,372
Trading account liabilities	195	135,864	333	—	136,392
Short-term borrowings	485	25,490	13,347	—	39,322
Long-term debt ⁽³⁾	1,817	48,509	43,410	149,830	243,566
Other liabilities	19,386	83,420	18,585	—	121,391
Net inter-segment funding (lending) ⁽³⁾	84,286	244,336	17,460	(346,082))
Total liabilities	\$ 425,683	\$ 1,425,498	\$ 106,469	\$ (196,252)	) \$ 1,761,398
Total stockholders' equity⁽⁵⁾	—	—	763	196,252	197,015
Total liabilities and equity	\$ 425,683	\$ 1,425,498	\$ 107,232	\$ —	\$ 1,958,413

(1) The supplemental information presented in the table above reflects Citigroup's consolidated GAAP balance sheet by reporting segment as of March 31, 2019. The respective segment information depicts the assets and liabilities managed by each segment as of such date.

(2) Consolidating eliminations for total Citigroup and Citigroup parent company assets and liabilities are recorded within *Corporate/Other*.

(3) The total stockholders' equity and the majority of long-term debt of Citigroup reside in the Citigroup parent company Balance Sheet. Citigroup allocates stockholders' equity and long-term debt to its businesses through inter-segment allocations as shown above.

(4) Represents the attribution of Citigroup's liquid assets (primarily consisting of cash, marketable equity securities, and available-for-sale debt securities) to the various businesses based on Liquidity Coverage Ratio (LCR) assumptions.

(5) *Corporate/Other* equity represents noncontrolling interests.

GLOBAL CONSUMER BANKING

Global Consumer Banking (GCB) consists of consumer banking businesses in *North America*, *Latin America* (consisting of Citi's consumer banking business in Mexico) and *Asia*. *GCB* provides traditional banking services to retail customers through retail banking, including commercial banking, and Citi-branded cards and Citi retail services (for additional information on these businesses, see "Citigroup Segments" above). *GCB* is focused on its priority markets in the U.S., Mexico and *Asia* with 2,404 branches in 19 countries and jurisdictions as of March 31, 2019. At March 31, 2019, *GCB* had approximately \$426 billion in assets and \$316 billion in deposits.

GCB's overall strategy is to leverage Citi's global footprint and be the pre-eminent bank for the affluent and emerging affluent consumers in large urban centers. In credit cards and in certain retail markets (including commercial banking), Citi serves customers in a somewhat broader set of segments and geographies.

	First Quarter		
	2019	2018	% Change
<i>In millions of dollars, except as otherwise noted</i>			
Net interest revenue	\$7,253	\$6,980	4 %
Non-interest revenue	1,198	1,446	(17)
Total revenues, net of interest expense	\$8,451	\$8,426	— %
Total operating expenses	\$4,608	\$4,677	(1)%
Net credit losses	\$1,891	\$1,736	9 %
Credit reserve build (release)	76	144	(47)
Provision (release) for unfunded lending commitments	5	(1)	NM
Provision for benefits and claims	12	26	(54)
Provisions for credit losses and for benefits and claims (LLR & PBC)	\$1,984	\$1,905	4 %
Income from continuing operations before taxes	\$1,859	\$1,844	1 %
Income taxes	422	454	(7)
Income from continuing operations	\$1,437	\$1,390	3 %
Noncontrolling interests	—	2	(100)
Net income	\$1,437	\$1,388	4 %
Balance Sheet data and ratios <i>(in billions of dollars)</i>			
Total EOP assets	\$426	\$423	1 %
Average assets	426	423	1
Return on average assets	1.37	% 1.33	%
Efficiency ratio	55	56	
Average deposits	\$310	\$309	—
Net credit losses as a percentage of average loans	2.48	% 2.30	%
Revenue by business			
Retail banking	\$3,467	\$3,464	— %
Cards ⁽¹⁾	4,984	4,962	—
Total	\$8,451	\$8,426	— %
Income from continuing operations by business			
Retail banking	\$526	\$520	1 %
Cards ⁽¹⁾	911	870	5
Total	\$1,437	\$1,390	3 %

Table continues on the next page, including footnotes.

Foreign currency (FX) translation impact

Total revenue—as reported	\$8,451	\$8,426	— %
Impact of FX translation ⁽²⁾	—	(113))
Total revenues—ex-FX	\$8,451	\$8,313	2 %
Total operating expenses—as reported	\$4,608	\$4,677	(1) %
Impact of FX translation ⁽²⁾	—	(70))
Total operating expenses—ex-FX	\$4,608	\$4,607	— %
Total provisions for LLR & PBC—as reported	\$1,984	\$1,905	4 %
Impact of FX translation ⁽²⁾	—	(19))
Total provisions for LLR & PBC—ex-FX	\$1,984	\$1,886	5 %
Net income—as reported	\$1,437	\$1,388	4 %
Impact of FX translation ⁽²⁾	—	(13))
Net income—ex-FX	\$1,437	\$1,375	5 %

(1) Includes both Citi-branded cards and Citi retail services.

(2) Reflects the impact of FX translation into U.S. dollars at the first quarter of 2019 average exchange rates for all periods presented.

(3) Presentation of this metric excluding FX translation is a non-GAAP financial measure.

NM Not meaningful

NORTH AMERICA GCB

North America GCB provides traditional retail banking, including commercial banking, and its Citi-branded cards and Citi retail services card products to retail customers and small to mid-size businesses, as applicable, in the U.S. *North America GCB's* U.S. cards product portfolio includes its proprietary portfolio (including the Citi Double Cash, Thank You and Value cards) and co-branded cards (including, among others, American Airlines and Costco) within Citi-branded cards as well as its co-brand and private label relationships (including, among others, Sears, The Home Depot, Best Buy and Macy's) within Citi retail services.

As of March 31, 2019, *North America GCB's* 689 retail bank branches are concentrated in the six key metropolitan areas of New York, Chicago, Miami, Washington, D.C., Los Angeles and San Francisco. Also as of March 31, 2019, *North America GCB* had approximately 9.1 million retail banking customer accounts, \$57.3 billion in retail banking loans and \$185.4 billion in deposits. In addition, *North America GCB* had approximately 119.4 million Citi-branded and Citi retail services credit card accounts with \$135.9 billion in outstanding card loan balances.

	First Quarter		
	2019	2018	% Change
<i>In millions of dollars, except as otherwise noted</i>			
Net interest revenue	\$5,058	\$4,750	6 %
Non-interest revenue	127	407	(69)
Total revenues, net of interest expense	\$5,185	\$5,157	1 %
Total operating expenses	\$2,669	\$2,645	1 %
Net credit losses	\$1,429	\$1,296	10 %
Credit reserve build (release)	98	123	(20)
Provision (release) for unfunded lending commitments	5	(4)	NM
Provision for benefits and claims	6	6	—
Provisions for credit losses and for benefits and claims	\$1,538	\$1,421	8 %
Income from continuing operations before taxes	\$978	\$1,091	(10)%
Income taxes	209	253	(17)
Income from continuing operations	\$769	\$838	(8)%
Noncontrolling interests	—	—	—
Net income	\$769	\$838	(8)%
Balance Sheet data and ratios <i>(in billions of dollars)</i>			
Average assets	\$250	\$248	1 %
Return on average assets	1.25	% 1.37	%
Efficiency ratio	51	51	
Average deposits	\$182.3	\$180.9	1
Net credit losses as a percentage of average loans	2.97	% 2.77	%
Revenue by business			
Retail banking	\$1,316	\$1,307	1 %
Citi-branded cards	2,195	2,232	(2)
Citi retail services	1,674	1,618	3
Total	\$5,185	\$5,157	1 %
Income from continuing operations by business			
Retail banking	\$83	\$140	(41)%
Citi-branded cards	382	425	(10)
Citi retail services	304	273	11
Total	\$769	\$838	(8)%

NM Not meaningful

1Q19 vs. 1Q18

Net income decreased 8%, due to higher cost of credit and higher expenses, partially offset by a lower effective tax rate and higher revenues.

Revenues increased 1%, as higher revenues in Citi retail services and retail banking were largely offset by lower revenues in Citi-branded cards, including the impact of the \$150 million gain on the sale of the Hilton portfolio in the prior-year period. Excluding the gain on sale, revenues increased 4%, reflecting growth in all three businesses.

Retail banking revenues increased 1%. Excluding mortgage revenues (decline of 12%), revenues were up 2%, driven by continued growth in deposit spreads as well as modest deposit growth. Average deposits increased 1% and assets under management increased 9%. The decline in mortgage revenues was driven by lower origination activity and higher cost of funds, reflecting the higher interest rate environment.

Cards revenues were largely unchanged. Excluding the gain on sale, revenues were up 5%. In Citi-branded cards, revenues decreased 2%, including the impact of the gain on sale in the prior-year period. Excluding the gain on sale, Citi-branded cards revenues increased 5%, primarily driven by continued growth in interest-earning balances. Average loans increased 1%, compared to the first quarter of 2018, which represented the peak level of promotional balances in 2018, as Citi has now optimized its mix of interest-earning to non-interest earning balances. Purchase sales increased 6%, or 7% excluding Hilton.

Citi retail services revenues increased 3%, primarily reflecting organic loan growth and the benefit of the L.L.Bean portfolio acquisition. Average loans and purchase sales both increased 7%.

Expenses increased 1%, as volume growth and investments were largely offset by efficiency savings.

Provisions increased 8% from the prior-year period, primarily driven by higher net credit losses, partially offset by a lower net loan loss reserve build. Net credit losses increased 10%, primarily driven by higher net credit losses in Citi-branded cards (up 8% to \$706 million) and Citi retail services (up 10% to \$663 million). The increase in net credit losses primarily reflected volume growth and seasoning in both cards portfolios.

The net loan loss reserve build in the current quarter was \$103 million (compared to a build of \$119 million in the prior-year period), reflecting volume growth and seasoning in both cards portfolios.

For additional information on *North America GCB*'s retail banking, including commercial banking, and its Citi-branded cards and Citi retail services portfolios, see "Credit Risk—Consumer Credit" below.

For additional information on Citi retail services' co-brand and private label credit card products with Sears, see "Forward-Looking Statements" below and "*North America GCB*" and "Risk Factors—Strategic Risks" in Citi's 2018 Annual Report on Form 10-K.

LATIN AMERICA GCB

Latin America GCB provides traditional retail banking, including commercial banking, and its Citi-branded card products to retail customers and small to mid-size businesses in Mexico through Citibanamex, one of Mexico's largest banks.

At March 31, 2019, *Latin America GCB* had 1,464 retail branches in Mexico, with approximately 30.0 million retail banking customer accounts, \$19.7 billion in retail banking loans and \$28.4 billion in deposits. In addition, the business had approximately 5.5 million Citi-branded card accounts with \$5.6 billion in outstanding card loan balances.

<i>In millions of dollars, except as otherwise noted</i>	First Quarter		% Change
	2019	2018	
Net interest revenue	\$975	\$997	(2)%
Non-interest revenue	406	343	18
Total revenues, net of interest expense	\$1,381	\$1,340	3 %
Total operating expenses	\$735	\$755	(3)%
Net credit losses	\$298	\$278	7 %
Credit reserve build	(7)	42	NM
Provision (release) for unfunded lending commitments	—	1	(100)
Provision for benefits and claims	6	20	(70)
Provisions for credit losses and for benefits and claims (LLR & PBC)	\$297	\$341	(13)%
Income from continuing operations before taxes	\$349	\$244	43 %
Income taxes	97	65	49
Income from continuing operations	\$252	\$179	41 %
Noncontrolling interests	—	—	—
Net income	\$252	\$179	41 %
Balance Sheet data and ratios <i>(in billions of dollars)</i>			
Average assets	\$44	\$44	— %
Return on average assets	2.32	% 1.65	%
Efficiency ratio	53	56	
Average deposits	\$28.6	\$28.9	(1)
Net credit losses as a percentage of average loans	4.72	% 4.29	%
Revenue by business			
Retail banking	\$1,008	\$959	5 %
Citi-branded cards	373	381	(2)
Total	\$1,381	\$1,340	3 %
Income from continuing operations by business			
Retail banking	\$197	\$134	47 %
Citi-branded cards	55	45	22 %
Total	\$252	\$179	41 %

FX translation impact

Total revenues—as reported	\$1,381	\$1,340	3 %
Impact of FX translation ⁽¹⁾	—	(43)	()
Total revenues—ex-FX	\$1,381	\$1,297	6 %
Total operating expenses—as reported	\$735	\$755	(3) %
Impact of FX translation ⁽¹⁾	—	(21)	()
Total operating expenses—ex-FX	\$735	\$734	— %
Provisions for LLR & PBC—as reported	\$297	\$341	(13) %
Impact of FX translation ⁽¹⁾	—	(11)	()
Provisions for LLR & PBC—ex-FX	\$297	\$330	(10) %
Net income—as reported	\$252	\$179	41 %
Impact of FX translation ⁽¹⁾	—	(7)	()
Net income—ex-FX	\$252	\$172	47 %

(1) Reflects the impact of FX translation into U.S. dollars at the first quarter of 2019 average exchange rates for all periods presented.

(2) Presentation of this metric excluding FX translation is a non-GAAP financial measure.

NM Not meaningful

The discussion of the results of operations for Latin America GCB below excludes the impact of FX translation for all periods presented. Presentations of the results of operations, excluding the impact of FX translation, are non-GAAP financial measures. For a reconciliation of certain of these metrics to the reported results, see the table above.

1Q19 vs. 1Q18

Net income increased 47%, reflecting higher revenues and lower cost of credit, partially offset by a higher effective tax rate, while expenses were largely unchanged.

Revenues increased 6%, including the impact of the sale of an asset management business in Mexico in 2018. The impact was a net benefit in the current quarter, as Citi recorded a small residual gain on the sale, partially offset by the absence of related revenues. Excluding this impact, *Latin America GCB* revenues increased 5%, largely driven by higher retail banking revenues.

Retail banking revenues increased 9% (7% excluding the impact), driven by continued deposit growth, as well as improved deposit spreads due to higher interest rates. Average deposits and assets under management both grew 1%. Average loans declined 2%, due in part to a slowdown in commercial banking activity where client sentiment has become more cautious. Cards revenues increased 1%, due to continued volume growth, reflecting higher purchase sales (up 8%) and full-rate revolving loans, partially offset by lower fees revenue. Average cards loans grew 5%. Although consumer confidence remained strong in Mexico in the current quarter, *Latin America GCB* has begun to see a slowdown in overall economic growth and industry lending volumes in Mexico.

Expenses were largely unchanged, as ongoing investment spending and volume-driven growth were offset by efficiency savings.

Provisions decreased 10%, as higher net credit losses were more than offset by a net loan loss release compared to a net loan loss reserve build in the prior-year period. The increase in net credit losses was primarily driven by volume growth and seasoning in the cards portfolio.

For additional information on *Latin America GCB*'s retail banking, including commercial banking, and its Citi-branded cards portfolios, see "Credit Risk—Consumer Credit" below.

ASIA GCB

Asia GCB provides traditional retail banking, including commercial banking, and its Citi-branded card products to retail customers and small to mid-size businesses, as applicable. During the first quarter of 2019, *Asia GCB*'s most significant revenues in *Asia* were from Hong Kong, Singapore, Korea, India, Australia, Taiwan, Thailand, Philippines, Indonesia and Malaysia. Included within *Asia GCB*, traditional retail banking and Citi-branded card products are also provided to retail customers in certain *EMEA* countries, primarily Poland, Russia and the United Arab Emirates. At March 31, 2019, on a combined basis, the businesses had 251 retail branches, approximately 15.9 million retail banking customer accounts, \$70.0 billion in retail banking loans and \$101.7 billion in deposits. In addition, the businesses had approximately 15.2 million Citi-branded card accounts with \$18.8 billion in outstanding card loan balances.

<i>In millions of dollars, except as otherwise noted</i> ⁽¹⁾	First Quarter			
	2019	2018	%	Change
Net interest revenue	\$1,220	\$1,233	(1)	%
Non-interest revenue	665	696	(4))
Total revenues, net of interest expense	\$1,885	\$1,929	(2))%
Total operating expenses	\$1,204	\$1,277	(6))%
Net credit losses	\$164	\$162	1	%
Credit reserve build (release)	(15)	(21)	29	
Provision (release) for unfunded lending commitments	—	2	(100)	
Provisions for credit losses	\$149	\$143	4	%
Income from continuing operations before taxes	\$532	\$509	5	%
Income taxes	116	136	(15))
Income from continuing operations	\$416	\$373	12	%
Noncontrolling interests	—	2	(100)	
Net income	\$416	\$371	12	%
Balance Sheet data and ratios <i>(in billions of dollars)</i>				
Average assets	\$132	\$131	1	%
Return on average assets	1.28	% 1.15	%	
Efficiency ratio	64	66		
Average deposits	\$99.3	\$99.1	—	
Net credit losses as a percentage of average loans	0.75	% 0.73	%	
Revenue by business				
Retail banking	\$1,143	\$1,198	(5))%
Citi-branded cards	742	731	2	
Total	\$1,885	\$1,929	(2))%
Income from continuing operations by business				
Retail banking	\$246	\$246	—	%
Citi-branded cards	170	127	34	
Total	\$416	\$373	12	%

FX translation impact

Total revenues—as reported	\$1,885	\$1,929	(2)%
Impact of FX translation ⁽²⁾	—	(70)	
Total revenues—ex-FX	\$1,885	\$1,859	1%
Total operating expenses—as reported	\$1,204	\$1,277	(6)%
Impact of FX translation ⁽²⁾	—	(49)	
Total operating expenses—ex-FX	\$1,204	\$1,228	(2)%
Provisions for loan losses—as reported	\$149	\$143	4%
Impact of FX translation ⁽²⁾	—	(8)	
Provisions for loan losses—ex-FX	\$149	\$135	10%
Net income—as reported	\$416	\$371	12%
Impact of FX translation ⁽²⁾	—	(6)	
Net income—ex-FX	\$416	\$365	14%

(1) *Asia GCB* includes the results of operations of *GCB* activities in certain *EMEA* countries for all periods presented.

(2) Reflects the impact of FX translation into U.S. dollars at the first quarter of 2019 average exchange rates for all periods presented.

(3) Presentation of this metric excluding FX translation is a non-GAAP financial measure.

NM Not meaningful

The discussion of the results of operations for Asia GCB below excludes the impact of FX translation for all periods presented. Presentations of the results of operations, excluding the impact of FX translation, are non-GAAP financial measures. For a reconciliation of certain of these metrics to the reported results, see the table above.

1Q19 vs. 1Q18

Net income increased 14%, reflecting higher revenues, lower expenses and a lower effective tax rate, partially offset by higher cost of credit.

Revenues increased 1%, driven by higher cards revenues, partially offset by lower retail banking revenues.

Retail banking revenues decreased 1% compared to the prior-year period, which included a modest one-time gain.

Excluding the gain, retail banking revenues increased 1%, as continued growth in deposit and insurance revenues was more than offset by lower investment revenues due to weaker market sentiment. Investment sales decreased 24%, while assets under management grew 10%, average deposits increased 4% and average loans increased 3%. Retail lending revenues declined 1%, as continued growth in personal loans was more than offset by lower mortgage revenues due to spread compression.

Cards revenues increased 6%, driven by continued growth in average loans (up 3%) and purchase sales (up 5%), as well as a modest one-time gain. Excluding the gain, cards revenues grew 1%.

Expenses decreased 2%, as efficiency savings more than offset volume-driven growth and ongoing investment spending.

Provisions increased 10%, primarily driven by higher net credit losses. Net credit losses increased 7%, primarily reflecting volume growth and seasoning. Overall credit quality continued to remain stable in the region.

For additional information on *Asia GCB*'s retail banking, including commercial banking, and its Citi-branded cards portfolios, see "Credit Risk—Consumer Credit" below.

INSTITUTIONAL CLIENTS GROUP

Institutional Clients Group (ICG) includes *Banking and Markets and securities services* (for additional information on these businesses, see “Citigroup Segments” above). *ICG* provides corporate, institutional, public sector and high-net-worth clients around the world with a full range of wholesale banking products and services, including fixed income and equity sales and trading, foreign exchange, prime brokerage, derivative services, equity and fixed income research, corporate lending, investment banking and advisory services, private banking, cash management, trade finance and securities services. *ICG* transacts with clients in both cash instruments and derivatives, including fixed income, foreign currency, equity and commodity products. For more information on *ICG*’s business activities, see “Institutional Clients Group” in Citi’s 2018 Annual Report on Form 10-K.

ICG’s international presence is supported by trading floors in approximately 80 countries and a proprietary network in 98 countries and jurisdictions. At March 31, 2019, *ICG* had approximately \$1.4 trillion of assets and \$702 billion of deposits, while two of its businesses—securities services and issuer services—managed approximately \$18.3 trillion of assets under custody compared to \$17.7 trillion at the end of the prior-year period.

<i>In millions of dollars, except as otherwise noted</i>	First Quarter		
	2019	2018	% Change
Commissions and fees	\$1,121	\$1,213	(8)%
Administration and other fiduciary fees	670	694	(3)
Investment banking	1,112	985	13
Principal transactions	2,631	2,844	(7)
Other	285	465	(39)
Total non-interest revenue	\$5,819	\$6,201	(6)%
Net interest revenue (including dividends)	3,875	3,654	6
Total revenues, net of interest expense	\$9,694	\$9,855	(2)%
Total operating expenses	\$5,427	\$5,506	(1)%
Net credit losses	\$55	\$105	(48)%
Credit reserve build (release)	(54)	(175)	69
Provision (release) for unfunded lending commitments	20	29	(31)
Provisions for credit losses	\$21	\$(41)	NM
Income from continuing operations before taxes	\$4,246	\$4,390	(3)%
Income taxes	924	1,056	(13)
Income from continuing operations	\$3,322	\$3,334	— %
Noncontrolling interests	11	15	(27)
Net income	\$3,311	\$3,319	— %
EOP assets (<i>in billions of dollars</i>)	\$1,425	\$1,407	1 %
Average assets (<i>in billions of dollars</i>)	1,414	1,388	2
Return on average assets	0.95	% 0.97	%
Efficiency ratio	56	56	
Revenues by region			
<i>North America</i>	\$3,119	\$3,266	(5)%
<i>EMEA</i>	3,170	3,167	—
<i>Latin America</i>	1,160	1,216	(5)
<i>Asia</i>	2,245	2,206	2
Total	\$9,694	\$9,855	(2)%
Income from continuing operations by region			
<i>North America</i>	\$714	\$858	(17)%
<i>EMEA</i>	1,125	1,113	1
<i>Latin America</i>	503	494	2
<i>Asia</i>	980	869	13

Edgar Filing: CITIGROUP INC - Form 10-Q

Total **\$3,322** \$3,334 — %

18

Edgar Filing: CITIGROUP INC - Form 10-Q

Average loans by region (in billions of dollars)

North America	\$176	\$160	10 %
EMEA	84	78	8
Latin America	34	34	—
Asia	63	67	(6)
Total	\$357	\$339	5 %

EOP deposits by business (in billions of dollars)

Treasury and trade solutions	\$475	\$449	6 %
All other ICG businesses	227	217	5
Total	\$702	\$666	5 %

NM Not meaningful

ICG Revenue Details

In millions of dollars	First Quarter		
	2019	2018	% Change
Investment banking revenue details			
Advisory	\$378	\$215	76 %
Equity underwriting	172	216	(20)
Debt underwriting	804	699	15
Total investment banking	\$1,354	\$1,130	20 %
Treasury and trade solutions	2,395	2,268	6
Corporate lending—excluding gains (losses) on loan hedges ⁽¹⁾	569	521	9
Private bank	880	904	(3)
Total banking revenues (ex-gains (losses) on loan hedges)	\$5,198	\$4,823	8 %
Corporate lending—gains (losses) on loan hedges ⁽¹⁾	\$(231)	\$23	NM
Total banking revenues (including gains (losses) on loan hedges), net of interest expense	\$4,967	\$4,846	2 %
Fixed income markets	\$3,452	\$3,425	1 %
Equity markets	842	1,103	(24)
Securities services	638	641	—
Other	(205)	(160)	(28)
Total markets and securities services revenues, net of interest expense	\$4,727	\$5,009	(6) %
Total revenues, net of interest expense	\$9,694	\$9,855	(2) %
Commissions and fees	\$174	\$175	(1)
Principal transactions ⁽²⁾	2,377	2,192	8
Other	150	275	(45)
Total non-interest revenue	\$2,701	\$2,642	2 %
Net interest revenue	751	783	(4)
Total fixed income markets	\$3,452	\$3,425	1 %
Rates and currencies	\$2,402	\$2,477	(3)
Spread products/other fixed income	1,050	948	11
Total fixed income markets	\$3,452	\$3,425	1 %
Commissions and fees	\$293	\$361	(19)
Principal transactions ⁽²⁾	396	537	(26)
Other	7	80	(91)
Total non-interest revenue	\$696	\$978	(29)
Net interest revenue	146	125	17
Total equity markets	\$842	\$1,103	(24) %

Credit derivatives are used to economically hedge a portion of the corporate loan portfolio that includes both accrual loans and loans at fair value. Gains (losses) on loan hedges include the mark-to-market on the credit derivatives and the mark-to-market on the loans in the portfolio that are at fair value. The fixed premium costs of these hedges are netted against the corporate lending revenues to reflect the cost of credit protection. Citigroup's results of operations excluding the impact of gains (losses) on loan hedges are non-GAAP financial measures.

(2) Excludes principal transactions revenues of ICG businesses other than *Markets*, primarily treasury and trade solutions and the private bank.

NM Not meaningful

The discussion of the results of operations for ICG below excludes (where noted) the impact of gains (losses) on hedges of accrual loans, which are non-GAAP financial measures. For a reconciliation of these metrics to the reported results, see the table above.

1Q19 vs. 1Q18

Net income was largely unchanged, as lower revenues and a higher cost of credit were offset by lower expenses and a lower effective tax rate.

Revenues decreased 2%, as a 2% increase in *Banking* (including gains (losses) on loan hedges) was more than offset by a 6% decrease in *Markets and securities services*, largely driven by lower revenues in equity markets. Excluding the impact of the gains (losses) on loan hedges, *Banking* revenues increased 8%, primarily driven by growth in investment banking, treasury and trade solutions and corporate lending, partially offset by a decline in private bank.

Within *Banking*:

Investment banking revenues increased 20%, as strong growth in advisory and investment-grade debt underwriting more than offset a decline in equity underwriting. Advisory revenues increased 76%, reflecting gains in wallet share and strong performance in *North America* and *EMEA*. Debt underwriting revenues increased 15%, reflecting wallet share gains, with strength in *North America*. Equity underwriting revenues decreased 20%, driven by declines in both market wallet and wallet share.

Treasury and trade solutions revenues increased 6%. Excluding the impact of FX translation, revenues increased 10%, reflecting strength in all regions. Revenue growth in the cash business was primarily driven by continued growth in deposit balances and improved deposit spreads. Trade revenue growth was driven primarily by improved loan spreads, partially offset by lower episodic fees. Average deposit balances increased 7% (10% excluding the impact of FX translation), with strong growth across regions. Average trade loans decreased 4% (a decrease of 1% excluding the impact of FX translation), as growth in *EMEA* and *Latin America* was more than offset by *North America* and *Asia*, as the businesses maintained strong origination volumes, while reducing lower spread assets and increasing asset sales to optimize returns.

Corporate lending revenues decreased from \$544 million to \$338 million. Excluding the impact of gains (losses) on loan hedges, revenues increased 9%, driven by higher loan volumes and spread expansion. Average loans increased 1% (4% excluding the impact of FX translation).

Private bank revenues decreased 3% from a strong prior-year period, primarily due to higher mortgage funding costs and lower managed investments revenue, partially offset by higher volumes.

Within *Markets and securities services*:

Fixed income markets revenues increased 1%, primarily due to higher revenues in *EMEA* and *Asia*. The increase in revenues was largely driven by higher non-interest revenue, partially offset by lower net interest revenue due to higher funding costs, given the higher interest rate environment. The increase in non-interest revenues was primarily driven by higher principal transactions revenues, reflecting higher investor client activity in a more favorable market environment than the prior-year period, particularly in rates and spread products.

Rates and currencies revenues decreased 3%, as strength in G10 rates was more than offset by lower FX revenues, primarily in *EMEA* and *Latin America*. The lower FX revenues were driven by declining currency volatility, while corporate client activity remained stable. The increase in rates was driven by strong client activity as well as a comparison to a less favorable environment in the prior-year period.

Spread products and other fixed income revenues increased 11%, primarily driven by higher revenues in flow trading, notably corporate bonds and agency mortgage-backed securities (MBS) in *North America* and *EMEA* due to increased investor client activity. This increase in revenues was partially offset by weakness in structured products in *North America*, reflecting a more challenging market environment.

Equity markets revenues decreased 24%, compared to a strong prior-year period that benefited from a more favorable market environment with higher volatility. Equity derivatives revenues declined, primarily in *North America* and *Asia*, reflecting the less favorable market environment. The decrease in equity markets revenues was also driven by lower market volumes globally, and lower client financing balances. Non-interest revenues decreased, primarily driven by lower principal transactions revenues, reflecting a less favorable market environment, as well as lower commissions and fees revenues.

Securities services revenues were largely unchanged. Excluding the impact of FX translation, revenues increased 5%, driven by higher client volumes and an increase in interest revenues from higher interest rates.

Expenses decreased 1%, as efficiency savings and a benefit from FX translation were partially offset by investments and higher volume-related expenses.

Provisions increased \$62 million, primarily due to a smaller benefit from net loan loss reserve releases in the current quarter of \$34 million, compared to a benefit of \$146 million in the prior-year period, partially offset by lower net credit losses. Provisions of \$21 million in the current quarter were driven by volume-related reserve builds, partially offset by loan-specific reserve releases, including the paydown of certain non-accrual loans.

CORPORATE/OTHER

Corporate/Other includes certain unallocated costs of global staff functions (including finance, risk, human resources, legal and compliance), other corporate expenses and unallocated global operations and technology expenses and income taxes, as well as Corporate Treasury, certain *North America* legacy consumer loan portfolios, other legacy assets and discontinued operations (for additional information on *Corporate/Other*, see “Citigroup Segments” above). At March 31, 2019, *Corporate/Other* had \$107 billion in assets, up \$15 billion year-over-year.

<i>In millions of dollars</i>	First Quarter		% Change
	2019	2018	
Net interest revenue	\$631	\$538	17 %
Non-interest revenue	(200)	53	NM
Total revenues, net of interest expense	\$431	\$591	(27) %
Total operating expenses	\$549	\$742	(26) %
Net credit losses	\$2	\$26	(92) %
Credit reserve build (release)	(26)	(33)	21
Provision (release) for unfunded lending commitments	(1)	—	—
Provision for benefits and claims	—	—	NM
Provisions for credit losses and for benefits and claims	\$(25)	\$(7)	NM
Income (loss) from continuing operations before taxes	\$(93)	\$(144)	35 %
Income taxes (benefits)	(71)	(69)	(3) %
Income (loss) from continuing operations	\$(22)	\$(75)	71 %
Income (loss) from discontinued operations, net of taxes	(2)	(7)	71
Net income (loss) before attribution of noncontrolling interests	\$(24)	\$(82)	71 %
Noncontrolling interests	14	5	NM
Net income (loss)	\$(38)	\$(87)	56 %

NM Not meaningful

1Q19 vs. 1Q18

The *net loss* was \$38 million, compared to a net loss of \$87 million in the prior-year period. The lower net loss was largely driven by lower expenses and lower cost of credit, partially offset by lower revenues.

Revenues decreased 27%, primarily driven by the continued wind-down of legacy assets.

Expenses decreased 26%, primarily driven by the wind-down of legacy assets.

Provisions decreased \$18 million to a net benefit of \$25 million, as lower net credit losses were partially offset by a lower net loan loss reserve release. The decline in net credit losses reflected the impact of ongoing divestiture activity, including the impact of the continued wind-down in the legacy *North America* mortgage portfolio.

OFF-BALANCE SHEET ARRANGEMENTS

The table below shows where a discussion of Citi's various off-balance sheet arrangements in this Form 10-Q may be found. For additional information, see "Off-Balance Sheet Arrangements" and Notes 1, 21 and 26 to the Consolidated Financial Statements in Citigroup's 2018 Annual Report on Form 10-K.

Types of Off-Balance Sheet Arrangements Disclosures in this Form 10-Q

Variable interests and other obligations, including contingent obligations, arising from variable interests in nonconsolidated VIEs

See Note 18 to the Consolidated Financial Statements.

Letters of credit, and lending and other commitments

See Note 22 to the Consolidated Financial Statements.

Guarantees

See Note 22 to the Consolidated Financial Statements.

CAPITAL RESOURCES

For additional information about capital resources, including Citi's capital management, the stress testing component of capital planning, current regulatory capital standards, and regulatory capital standards developments, see "Capital Resources" and "Risk Factors" in Citi's 2018 Annual Report on Form 10-K.

During the first quarter of 2019, Citi returned a total of \$5.1 billion of capital to common shareholders in the form of share repurchases (approximately 66 million common shares) and dividends.

The following tables set forth Citi's capital components and ratios:

<i>In millions of dollars, except ratios</i>	March 31, 2019			December 31, 2018		
	Effective Minimum Requirement	Advanced Approaches	Standardized Approach	Effective Minimum Requirement	Advanced Approaches	Standardized Approach
Common Equity Tier 1 Capital		\$ 140,355	\$ 140,355		\$ 139,252	\$ 139,252
Tier 1 Capital		158,712	158,712		158,122	158,122
Total Capital (Tier 1 Capital + Tier 2 Capital)		184,418	196,452		183,144	195,440
Total Risk-Weighted Assets		1,121,645	1,178,628		1,131,933	1,174,448
Credit Risk		\$ 752,804	\$ 1,118,057		\$ 758,887	\$ 1,109,007
Market Risk		59,200	60,571		63,987	65,441
Operational Risk		309,641	—		309,059	—
Common Equity Tier 1 Capital ratio ⁽²⁾	10.0 %	12.51 %	11.91 %	8.625 %	12.30 %	11.86 %
Tier 1 Capital ratio ⁽²⁾	11.5	14.15	13.47	10.125	13.97	13.46
Total Capital ratio ⁽²⁾	13.5	16.44	16.67	12.125	16.18	16.64
<i>In millions of dollars, except ratios</i>						
	Effective Minimum Requirement	March 31, 2019	December 31, 2018			
Quarterly Adjusted Average Total Assets ⁽³⁾		\$ 1,899,790	\$ 1,896,959			
Total Leverage Exposure ⁽⁴⁾		2,463,958	2,465,641			
Tier 1 Leverage ratio	4.0 %	8.35 %	8.34 %			
Supplementary Leverage ratio	5.0	6.44	6.41			

(1) Citi's effective minimum risk-based capital requirements during 2019 and 2018 are inclusive of the 100% and 75% phase-in, respectively, of both the 2.5% Capital Conservation Buffer and the 3.0% GSIB surcharge (all of which must be composed of Common Equity Tier 1 Capital).

(2) As of March 31, 2019 and December 31, 2018, Citi's reportable Common Equity Tier 1 Capital and Tier 1 Capital ratios were the lower derived under the Basel III Standardized Approach, whereas the reportable Total Capital ratio was the lower derived under the Basel III Advanced Approaches framework.

(3) Tier 1 Leverage ratio denominator.

(4) Supplementary Leverage ratio denominator.

As indicated in the table above, Citigroup's risk-based capital ratios at March 31, 2019 were in excess of the stated and effective minimum requirements under the U.S. Basel III rules. In addition, Citi was also "well capitalized" under current federal bank regulatory agency definitions as of March 31, 2019.

Common Equity Tier 1 Capital Ratio

Citi's Common Equity Tier 1 Capital ratio was 11.9% at March 31, 2019, unchanged quarter-over-quarter, as net income of \$4.7 billion and beneficial net movements in *Accumulated other comprehensive income* (AOCI) were offset by the return of \$5.1 billion of capital to common shareholders.

Components of Citigroup Capital

<i>In millions of dollars</i>	March 31, 2019	December 31, 2018
Common Equity Tier 1 Capital		
Citigroup common stockholders' equity ⁽¹⁾	\$ 178,427	\$ 177,928
Add: Qualifying noncontrolling interests	144	147
Regulatory Capital Adjustments and Deductions:		
Less: Accumulated net unrealized losses on cash flow hedges, net of tax	(442)	(728)
Less: Cumulative unrealized net gain (loss) related to changes in fair value of financial liabilities attributable to own creditworthiness, net of tax	(67)	)580
Less: Intangible assets:		
Goodwill, net of related DTLs ⁽²⁾	21,768	21,778
Identifiable intangible assets other than MSRs, net of related DTLs	4,390	4,402
Less: Defined benefit pension plan net assets	811	806
Less: DTAs arising from net operating loss, foreign tax credit and general business credit carry-forwards ⁽³⁾	11,756	11,985
Total Common Equity Tier 1 Capital (Standardized Approach and Advanced Approaches)	\$ 140,355	\$ 139,252
Additional Tier 1 Capital		
Qualifying noncumulative perpetual preferred stock ⁽¹⁾	\$ 17,825	\$ 18,292
Qualifying trust preferred securities ⁽⁴⁾	1,386	1,384
Qualifying noncontrolling interests	45	55
Regulatory Capital Deductions:		
Less: Permitted ownership interests in covered funds ⁽⁵⁾	848	806
Less: Minimum regulatory capital requirements of insurance underwriting subsidiaries ⁽⁶⁾	51	55
Total Additional Tier 1 Capital (Standardized Approach and Advanced Approaches)	\$ 18,357	\$ 18,870
Total Tier 1 Capital (Common Equity Tier 1 Capital + Additional Tier 1 Capital) (Standardized Approach and Advanced Approaches)	\$ 158,712	\$ 158,122
Tier 2 Capital		
Qualifying subordinated debt	\$ 23,704	\$ 23,324
Qualifying trust preferred securities ⁽⁷⁾	324	321
Qualifying noncontrolling interests	44	47
Eligible allowance for credit losses ⁽⁸⁾	13,719	13,681
Regulatory Capital Deduction:		
Less: Minimum regulatory capital requirements of insurance underwriting subsidiaries ⁽⁶⁾	51	55
Total Tier 2 Capital (Standardized Approach)	\$ 37,740	\$ 37,318
Total Capital (Tier 1 Capital + Tier 2 Capital) (Standardized Approach)	\$ 196,452	\$ 195,440
Adjustment for excess of eligible credit reserves over expected credit losses ⁽⁸⁾	\$(12,034)	\$(12,296)
Total Tier 2 Capital (Advanced Approaches)	\$ 25,706	\$ 25,022
Total Capital (Tier 1 Capital + Tier 2 Capital) (Advanced Approaches)	\$ 184,418	\$ 183,144

Issuance costs of \$155 million as of March 31, 2019 and \$168 million as of December 31, 2018 are related to outstanding noncumulative perpetual preferred (1) stock, which are excluded from common stockholders' equity and netted against such preferred stock in accordance with Federal Reserve Board regulatory reporting requirements, which differ from those under U.S. GAAP.

(2) Includes goodwill "embedded" in the valuation of significant common stock investments in unconsolidated financial institutions.

Of Citi's \$22.8 billion of net DTAs at March 31, 2019, \$12.0 billion was includable in Common Equity Tier 1 Capital pursuant to the U.S. Basel III rules, while \$10.8 billion was excluded. Excluded from Citi's Common Equity Tier 1 Capital as of March 31, 2019 was \$11.8 billion of net DTAs arising from net operating loss, foreign tax credit and general business credit carry-forwards, which was reduced by \$1.0 billion of net DTLs primarily associated with goodwill and certain other intangible assets. Separately, under the U.S. Basel III rules, goodwill and these other intangible assets are deducted net of associated DTLs in

(3) arriving at Common Equity Tier 1 Capital. DTAs arising from net operating loss, foreign tax credit and general business credit carry-forwards are required to be entirely deducted from Common Equity Tier 1 Capital under the U.S. Basel III rules. Citi's DTAs arising from temporary differences are less than the 10% limitation under the U.S. Basel III rules and therefore not subject to deduction from Common Equity Tier 1 Capital, but are subject to risk-weighting at 250%.

(4) Represents Citigroup Capital XIII trust preferred securities, which are permanently grandfathered as Tier 1 Capital under the U.S. Basel III rules.

Footnotes continue on the following page.

24

Edgar Filing: CITIGROUP INC - Form 10-Q

Banking entities are required to be in compliance with the Volcker Rule of the Dodd-Frank Act, which prohibits conducting certain proprietary investment (5) activities and limits their ownership of, and relationships with, covered funds. Accordingly, Citi is required by the Volcker Rule to deduct from Tier 1 Capital all permitted ownership interests in covered funds.

(6) 50% of the minimum regulatory capital requirements of insurance underwriting subsidiaries must be deducted from each of Tier 1 Capital and Tier 2 Capital.

(7) Represents the amount of non-grandfathered trust preferred securities eligible for inclusion in Tier 2 Capital under the U.S. Basel III rules, which will be fully phased-out of Tier 2 Capital by January 1, 2022.

Under the Standardized Approach, the allowance for credit losses is eligible for inclusion in Tier 2 Capital up to 1.25% of credit risk-weighted assets, with any excess allowance for credit losses being deducted in arriving at credit risk-weighted assets, which differs from the Advanced Approaches framework, in which (8) eligible credit reserves that exceed expected credit losses are eligible for inclusion in Tier 2 Capital to the extent that the excess reserves do not exceed 0.6% of credit risk-weighted assets. The total amount of eligible credit reserves in excess of expected credit losses that were eligible for inclusion in Tier 2 Capital, subject to limitation, under the Advanced Approaches framework was \$1.7 billion and \$1.4 billion at March 31, 2019 and December 31, 2018, respectively.

Citigroup Capital Rollforward*In millions of dollars*

	Three Months Ended March 31, 2019
Common Equity Tier 1 Capital, beginning of period	\$ 139,252
Net income	4,710
Common and preferred dividends declared	(1,337)
Net increase in treasury stock	(3,491)
Net decrease in common stock and additional paid-in capital	(384)
Net increase in foreign currency translation gains net of hedges, net of tax	58
Net decrease in unrealized losses on debt securities AFS, net of tax	1,135
Net increase in defined benefit plans liability adjustment, net of tax	(64)
Net change in adjustment related to change in fair value of financial liabilities attributable to own creditworthiness, net of tax	76
Net increase in ASC 815—excluded component of fair value hedges	18
Net decrease in goodwill, net of related DTLs	10
Net decrease in identifiable intangible assets other than MSRs, net of related DTLs	12
Net increase in defined benefit pension plan net assets	(5)
Net decrease in DTAs arising from net operating loss, foreign tax credit and general business credit carry-forwards	229
Other	136
Net increase in Common Equity Tier 1 Capital	\$ 1,103
Common Equity Tier 1 Capital, end of period (Standardized Approach and Advanced Approaches)	\$ 140,355
Additional Tier 1 Capital, beginning of period	\$ 18,870
Net decrease in qualifying perpetual preferred stock	(467)
Net increase in qualifying trust preferred securities	2
Net increase in permitted ownership interest in covered funds	(42)
Other	(6)
Net decrease in Additional Tier 1 Capital	\$(513)
Tier 1 Capital, end of period (Standardized Approach and Advanced Approaches)	\$ 158,712
Tier 2 Capital, beginning of period (Standardized Approach)	\$ 37,318
Net increase in qualifying subordinated debt	380
Net increase in eligible allowance for credit losses	38
Other	4
Net increase in Tier 2 Capital (Standardized Approach)	\$ 422
Tier 2 Capital, end of period (Standardized Approach)	\$ 37,740
Total Capital, end of period (Standardized Approach)	\$ 196,452
Tier 2 Capital, beginning of period (Advanced Approaches)	\$ 25,022
Net increase in qualifying subordinated debt	380
Net increase in excess of eligible credit reserves over expected credit losses	300
Other	4
Net increase in Tier 2 Capital (Advanced Approaches)	\$ 684
Tier 2 Capital, end of period (Advanced Approaches)	\$ 25,706
Total Capital, end of period (Advanced Approaches)	\$ 184,418

Citigroup Risk-Weighted Assets Rollforward (Basel III Standardized Approach)

<i>In millions of dollars</i>	Three Months Ended March 31, 2019	
Total Risk-Weighted Assets, beginning of period	\$	1,174,448
Changes in Credit Risk-Weighted Assets		
General credit risk exposures ⁽¹⁾	(7,072))
Repo-style transactions ⁽²⁾	7,730	
Securitization exposures ⁽³⁾	7,331	
Equity exposures	1,839	
Over-the-counter (OTC) derivatives	66	
Other exposures ⁽⁴⁾	5,909	
Off-balance sheet exposures ⁽⁵⁾	(6,753))
Net increase in Credit Risk-Weighted Assets	\$	9,050
Changes in Market Risk-Weighted Assets		
Risk levels ⁽⁶⁾	\$	(4,513)
Model and methodology updates	(357))
Net decrease in Market Risk-Weighted Assets	\$	(4,870)
Total Risk-Weighted Assets, end of period	\$	1,178,628

General credit risk exposures include cash and balances due from depository institutions, securities, and loans and leases. General credit risk exposures (1) decreased during the three months ended March 31, 2019 primarily due to seasonal holiday spending repayments.

(2) Repo-style transactions include repurchase and reverse repurchase transactions as well as securities borrowing and securities lending transactions.

(3) Securitization exposures increased during the three months ended March 31, 2019 primarily due to increased exposures from new deals.

Other exposures include cleared transactions, unsettled transactions and other assets. Other exposures increased during the three months ended March 31, 2019 (4) primarily due to the recognition of right-of-use (ROU) assets in accordance with the adoption of ASU No. 2016-02, *Leases (Topic 842)*, effective January 1, 2019.

(5) Off-balance sheet exposures decreased during the three months ended March 31, 2019 primarily due to a decrease in loan commitments.

(6) Risk levels decreased during the three months ended March 31, 2019 primarily due to decreases in exposure levels subject to Stressed Value at Risk and Value at Risk.

Citigroup Risk-Weighted Assets Rollforward (Basel III Advanced Approaches)

<i>In millions of dollars</i>	Three Months Ended March 31, 2019
Total Risk-Weighted Assets, beginning of period	\$1,131,933
Changes in Credit Risk-Weighted Assets	
Retail exposures	(1,512)
Wholesale exposures ⁽¹⁾	(12,307)
Repo-style transactions	(970)
Securitization exposures ⁽²⁾	3,861
Equity exposures	1,694
Over-the-counter (OTC) derivatives	908
Derivatives CVA	(14)
Other exposures ⁽³⁾	2,601
Supervisory 6% multiplier	(344)
Net decrease in Credit Risk-Weighted Assets	\$(6,083)
Changes in Market Risk-Weighted Assets	
Risk levels ⁽⁴⁾	\$(4,430)
Model and methodology updates	(357)
Net decrease in Market Risk-Weighted Assets	\$(4,787)
Net increase in Operational Risk-Weighted Assets	\$582
Total Risk-Weighted Assets, end of period	\$1,121,645

(1) Wholesale exposures decreased during the three months ended March 31, 2019 primarily due to annual model parameter updates reflecting Citi's loss experience.

(2) Securitization exposures increased during the three months ended March 31, 2019 mainly due to increased exposures from new deals.

Other exposures include cleared transactions, unsettled transactions, assets other than those reportable in specific exposure categories and non-material (3) portfolios. Other exposures increased during the three months ended March 31, 2019 primarily due to the recognition of right-of-use (ROU) assets in accordance with the adoption of ASU No. 2016-02, *Leases (Topic 842)*, effective January 1, 2019.

(4) Risk levels decreased during the three months ended March 31, 2019 primarily due to decreases in exposure levels subject to Stressed Value at Risk and Value at Risk.

As set forth in the table above, total risk-weighted assets under the Basel III Standardized Approach increased from year-end 2018 primarily due to higher credit risk-weighted assets, partially offset by a decrease in market risk-weighted assets. The increase in credit risk-weighted assets was primarily due to increases in securitization exposures and repo-style transactions, as well as the recognition of right-of-use (ROU) assets in accordance with the adoption of ASU No. 2016-02, *Leases (Topic 842)*, effective January 1, 2019. At adoption, Citi recognized an ROU asset of approximately \$4.4 billion on the Consolidated Balance Sheet related to its future lease commitments as lessee under operating leases. For additional information, see Note 1 to the Consolidated Financial Statements. The increase in credit risk-weighted assets was partially offset by reductions in qualifying revolving (cards) exposures attributable to seasonal holiday spending repayments as well as a decrease in loan commitments.

As set forth in the table above, total risk-weighted assets under the Basel III Advanced Approaches decreased from year-end 2018, driven by lower credit and market risk-weighted assets, slightly offset by an increase in operational risk-weighted assets. The decrease in credit risk-weighted assets was primarily due to annual wholesale parameter updates, partially offset by the recognition of ROU assets in accordance with the adoption of ASU 2016-02. Market risk-weighted assets decreased under both the Basel III Standardized Approach and Basel III Advanced Approaches primarily due to decreases in exposure levels subject to Stressed Value at Risk and Value at Risk.

Supplementary Leverage Ratio

As set forth in the table below, Citigroup's Supplementary Leverage ratio was 6.4% for the first quarter of 2019, unchanged from the fourth quarter of 2018, as net income of \$4.7 billion, beneficial net movements in AOCI and a slight decrease in Total Leverage Exposure were offset by the return of \$5.1 billion of capital to common shareholders.

The following table sets forth Citi's Supplementary Leverage ratio and related components:

<i>In millions of dollars, except ratios</i>	March 31, 2019	December 31, 2018
Tier 1 Capital	\$158,712	\$158,122
Total Leverage Exposure		
On-balance sheet assets⁽¹⁾	\$1,939,414	\$1,936,791
Certain off-balance sheet exposures:⁽²⁾		
Potential future exposure on derivative contracts	184,115	187,130
Effective notional of sold credit derivatives, net ⁽³⁾	44,506	49,402
Counterparty credit risk for repo-style transactions ⁽⁴⁾	20,696	23,715
Unconditionally cancellable commitments	70,252	69,630
Other off-balance sheet exposures	244,599	238,805
Total of certain off-balance sheet exposures	\$564,168	\$568,682
Less: Tier 1 Capital deductions	(39,624)	(39,832)
Total Leverage Exposure	\$2,463,958	\$2,465,641
Supplementary Leverage ratio	6.44	% 6.41 %

(1) Represents the daily average of on-balance sheet assets for the quarter.

(2) Represents the average of certain off-balance sheet exposures calculated as of the last day of each month in the quarter.

(3) Under the U.S. Basel III rules, banking organizations are required to include in Total Leverage Exposure the effective notional amount of sold credit derivatives, with netting of exposures permitted if certain conditions are met.

(4) Repo-style transactions include repurchase and reverse repurchase transactions as well as securities borrowing and securities lending transactions.

Capital Resources of Citigroup's Subsidiary U.S. Depository Institutions

Citigroup's subsidiary U.S. depository institutions, including Citibank, are also subject to regulatory capital standards issued by their respective primary federal bank regulatory agencies, which are similar to the standards of the Federal Reserve Board.

The following tables set forth Citibank's capital components and ratios:

<i>In millions of dollars, except ratios</i>	March 31, 2019			December 31, 2018		
	Effective Minimum Requirement	Advanced Approaches	Standardized Approach	Effective Minimum Requirement	Advanced Approaches	Standardized Approach
Common Equity Tier 1 Capital		\$ 130,051	\$ 130,051		\$ 129,091	\$ 129,091
Tier 1 Capital		132,169	132,169		131,215	131,215
Total Capital (Tier 1 Capital + Tier 2 Capital) ⁽²⁾		145,516	156,132		144,358	155,154
Total Risk-Weighted Assets		926,758	1,041,251		926,229	1,032,809
Credit Risk		\$ 651,979	\$ 1,001,334		\$ 654,962	\$ 994,294
Market Risk		39,463	39,917		38,144	38,515
Operational Risk		235,316	—		233,123	—
Common Equity Tier 1 Capital ratio ⁽³⁾⁽⁴⁾	7.0	% 14.03	% 12.49	% 6.375	% 13.94	% 12.50
Tier 1 Capital ratio ⁽³⁾⁽⁴⁾	8.5	14.26	12.69	7.875	14.17	12.70
Total Capital ratio ⁽³⁾⁽⁴⁾	10.5	15.70	14.99	9.875	15.59	15.02
<i>In millions of dollars, except ratios</i>		Effective Minimum Requirement	March 31, 2019		December 31, 2018	
Quarterly Adjusted Average Total Assets ⁽⁵⁾			\$ 1,397,703		\$ 1,398,875	
Total Leverage Exposure ⁽⁶⁾			1,909,587		1,914,663	
Tier 1 Leverage ratio ⁽⁴⁾	4.0	%	9.46	%	9.38	%
Supplementary Leverage ratio ⁽⁴⁾	6.0		6.92		6.85	

(1) Citibank's effective minimum risk-based capital requirements during 2019 and 2018 are inclusive of the 100% and 75% phase-in, respectively, of the 2.5% Capital Conservation Buffer (all of which must be composed of Common Equity Tier 1 Capital).

Under the Advanced Approaches framework, eligible credit reserves that exceed expected credit losses are eligible for inclusion in Tier 2 Capital to the extent that the excess reserves do not exceed 0.6% of credit risk-weighted assets, which differs from the Standardized Approach in which the allowance for credit losses is eligible for inclusion in Tier 2 Capital up to 1.25% of credit risk-weighted assets, with any excess allowance for credit losses being deducted in arriving at credit risk-weighted assets.

(3) As of March 31, 2019 and December 31, 2018, Citibank's reportable Common Equity Tier 1 Capital, Tier 1 Capital and Total Capital ratios were the lower derived under the Basel III Standardized Approach.

Citibank must maintain minimum Common Equity Tier 1 Capital, Tier 1 Capital, Total Capital and Tier 1 Leverage ratios of 6.5%, 8.0%, 10.0% and 5.0%, respectively, to be considered "well capitalized" under the revised Prompt Corrective Action (PCA) regulations applicable to insured depository institutions as

(4) established by the U.S. Basel III rules. Citibank must also maintain a minimum Supplementary Leverage ratio of 6.0% to be considered "well capitalized." For additional information, see "Capital Resources—Current Regulatory Capital Standards—Prompt Corrective Action Framework" in Citigroup's 2018 Annual Report on Form 10-K.

(5) Tier 1 Leverage ratio denominator.

(6) Supplementary Leverage ratio denominator.

As indicated in the table above, Citibank's capital ratios at March 31, 2019 were in excess of the stated and effective minimum requirements under the U.S. Basel III rules. In addition, Citibank was also "well capitalized" as of March 31, 2019 under the revised PCA regulations.

Impact of Changes on Citigroup and Citibank Capital Ratios

The following tables present the estimated sensitivity of Citigroup's and Citibank's capital ratios to changes of \$100 million in Common Equity Tier 1 Capital, Tier 1 Capital and Total Capital (numerator), and changes of \$1 billion in Advanced Approaches and Standardized Approach risk-weighted assets and quarterly adjusted average total assets, as well as Total Leverage Exposure (denominator), as of March 31, 2019. This information is provided for the purpose of analyzing the impact that a change in Citigroup's or Citibank's financial position or results of operations could have on these ratios. These sensitivities only consider a single change to either a component of capital, risk-weighted assets, quarterly adjusted average total assets or Total Leverage Exposure. Accordingly, an event that affects more than one factor may have a larger basis point impact than is reflected in these tables.

<i>In basis points</i>	Common Equity Tier 1 Capital ratio		Tier 1 Capital ratio		Total Capital ratio	
	Impact of \$100 million change in Common Equity Tier 1 Capital	Impact of \$1 billion change in risk-weighted assets	Impact of \$100 million change in Tier 1 Capital	Impact of \$1 billion change in risk-weighted assets	Impact of \$100 million change in Total Capital	Impact of \$1 billion change in risk-weighted assets
Citigroup						
Advanced Approaches	0.9	1.1	0.9	1.3	0.9	1.5
Standardized Approach	0.8	1.0	0.8	1.1	0.8	1.4
Citibank						
Advanced Approaches	1.1	1.5	1.1	1.5	1.1	1.7
Standardized Approach	1.0	1.2	1.0	1.2	1.0	1.4

<i>In basis points</i>	Tier 1 Leverage ratio		Supplementary Leverage ratio	
	Impact of \$100 million change in Tier 1 Capital	Impact of \$1 billion change in quarterly adjusted average total assets	Impact of \$100 million change in Tier 1 Capital	Impact of \$1 billion change in Total Leverage Exposure
Citigroup	0.5	0.4	0.4	0.3
Citibank	0.7	0.7	0.5	0.4

Citigroup Broker-Dealer Subsidiaries

At March 31, 2019, Citigroup Global Markets Inc., a U.S. broker-dealer registered with the SEC that is an indirect wholly owned subsidiary of Citigroup, had net capital, computed in accordance with the SEC's net capital rule, of \$9.6 billion, which exceeded the minimum requirement by \$6.9 billion.

Moreover, Citigroup Global Markets Limited, a broker-dealer registered with the United Kingdom's Prudential Regulation Authority (PRA) that is also an indirect wholly owned subsidiary of Citigroup, had total capital of \$20.9 billion at March 31, 2019, which exceeded the PRA's minimum regulatory capital requirements.

In addition, certain of Citi's other broker-dealer subsidiaries are subject to regulation in the countries in which they do business, including requirements to maintain specified levels of net capital or its equivalent. Citigroup's other principal broker-dealer subsidiaries were in compliance with their regulatory capital requirements at March 31, 2019.

Regulatory Capital Standards Developments

Countercyclical Capital Buffer

In March 2019, the Federal Reserve Board voted to affirm the Countercyclical Capital Buffer at the current level of 0%.

Total Loss-Absorbing Capacity (TLAC) Holdings

In April 2019, the U.S. banking agencies released a proposal that would create a new regulatory capital deduction applicable to Advanced Approaches banking organizations for certain investments in covered debt instruments issued by GSIBs. The proposed rule is intended to reduce systemic risk by creating an incentive for Advanced Approaches banking organizations to limit their exposure to GSIBs.

Under the U.S. Basel III rules, investments in the capital of unconsolidated financial institutions are subject to deduction to the extent that they exceed certain thresholds. Under the proposed rule, an investment in a "covered debt instrument" would be treated as an investment in a Tier 2 capital instrument and, therefore, would be subject to deduction from the Advanced Approaches banking organization's own Tier 2 Capital in accordance with the existing rules for investments in unconsolidated financial institutions. Covered debt instruments would include unsecured debt instruments that are "eligible debt securities" for purposes of the TLAC rule, or that are pari passu or subordinated to such securities, in addition to certain unsecured debt instruments issued by foreign GSIBs.

To support a deep and liquid market for covered debt instruments, the proposed rule provides an exception from the approach described above for covered debt instruments held for 30 days or less for market-making purposes, if the aggregate amount of such debt instruments does not exceed 5% of the banking organization's Common Equity Tier 1 Capital.

The proposed rule does not specify a proposed effective date for the new regulatory capital deduction. If adopted as proposed, Citi does not expect the proposed rule to have a material impact on its regulatory capital.

Revisions to the Supplementary Leverage Ratio for Custody Banks

In April 2019, the U.S. banking agencies released a proposal to implement certain provisions of the Economic Growth, Regulatory Relief, and Consumer Protection Act, which was signed into law in 2018. The proposal would apply to "custodial banking organizations," which does not include Citi. The U.S. banking agencies previously issued a proposal in April 2018 that would have modified the enhanced Supplementary Leverage ratio standards applicable to all U.S. GSIBs and their Federal Reserve Board or OCC-regulated insured depository institution subsidiaries. It is currently unclear how this latest proposal may impact or interact with the proposed rulemaking from April 2018.

Tangible Common Equity, Book Value Per Share, Tangible Book Value Per Share and Returns on Equity

Tangible common equity (TCE), as defined by Citi, represents common stockholders' equity less goodwill and identifiable intangible assets (other than MSRs). Other companies may calculate TCE in a different manner. TCE, tangible book value (TBV) per share and returns on average TCE are non-GAAP financial measures.

	March 31, December 31,	
<i>In millions of dollars or shares, except per share amounts</i>	2019	2018
Total Citigroup stockholders' equity	\$ 196,252	\$ 196,220
Less: Preferred stock	17,980	18,460
Common stockholders' equity	\$ 178,272	\$ 177,760
Less:		
Goodwill	22,037	22,046
Identifiable intangible assets (other than MSRs)	4,645	4,636
Tangible common equity (TCE)	\$ 151,590	\$ 151,078
Common shares outstanding (CSO)	2,312.5	2,368.5
Book value per share (common equity/CSO)	\$ 77.09	\$ 75.05
Tangible book value per share (TCE/CSO)	65.55	63.79

	Three		Three	
<i>In millions of dollars</i>	Months		Months	
	Ended		Ended	
	March 31,		March 31,	
	2019		2018	
Net income available to common shareholders	\$ 4,448	\$ 4,348		
Average common stockholders' equity	\$ 177,485	\$ 181,628		
Average TCE	\$ 151,334	\$ 155,107		
Return on average common stockholders' equity	10.2	% 9.7		%
Return on average TCE (ROTCE)⁽¹⁾	11.9	11.4		

(1) ROTCE represents annualized net income available to common shareholders as a percentage of average TCE.

Managing Global Risk Table of Contents

MANAGING GLOBAL RISK	<u>35</u>
CREDIT RISK⁽¹⁾	<u>35</u>
Consumer Credit	<u>35</u>
Corporate Credit	<u>41</u>
Additional Consumer and Corporate Credit Details	<u>43</u>
Loans Outstanding	<u>43</u>
Details of Credit Loss Experience	<u>44</u>
Allowance for Loan Losses	45
Non-Accrual Loans and Assets and Renegotiated Loans	<u>46</u>
LIQUIDITY RISK	<u>49</u>
High-Quality Liquid Assets (HQLA)	<u>49</u>
Liquidity Coverage Ratio (LCR)	<u>49</u>
Loans	50
Deposits	50
Long-Term Debt	51
Secured Funding Transactions and Short-Term Borrowings	53
Credit Ratings	54
MARKET RISK⁽¹⁾	<u>56</u>
Market Risk of Non-Trading Portfolios	<u>56</u>
Market Risk of Trading Portfolios	<u>63</u>
STRATEGIC RISK	<u>65</u>
Country Risk	<u>65</u>
Potential Exit of U.K. from EU	<u>66</u>

(1) For additional information regarding certain credit risk, market risk and other quantitative and qualitative information, refer to Citi's Pillar 3 Basel III Advanced Approaches Disclosures, as required by the rules of the Federal Reserve Board, on Citi's Investor Relations website.

MANAGING GLOBAL RISK

For Citi, effective risk management is of primary importance to its overall operations. Accordingly, Citi's risk management process has been designed to identify, monitor, evaluate and manage the principal risks it assumes in conducting its activities. Specifically, the activities that Citi engages in, and the risks those activities generate, must be consistent with Citi's mission and value proposition, the key principles that guide it and Citi's risk appetite. For more information on Citi's management of global risk, including its three lines of defense, see "Managing Global Risk" in Citi's 2018 Annual Report on Form 10-K.

CREDIT RISK

For additional information on credit risk, including Citi's credit risk management, measurement and stress testing, and Citi's consumer and corporate credit portfolios, see "Credit Risk" and "Risk Factors" in Citi's 2018 Annual Report on Form 10-K.

CONSUMER CREDIT

The following table shows Citi's quarterly end-of-period consumer loans⁽¹⁾

<i>In billions of dollars</i>	1Q'18	2Q'18	3Q'18	4Q'18	1Q'19
Retail banking:					
Mortgages	\$82.1	\$80.5	\$80.9	\$80.6	\$80.8
Commercial banking	36.8	36.5	37.2	36.3	37.1
Personal and other	28.5	28.1	28.7	28.8	29.1
Total retail banking	\$147.4	\$145.1	\$146.8	\$145.7	\$147.0
Cards:					
Citi-branded cards	\$110.6	\$112.3	\$112.8	\$116.8	\$111.4
Citi retail services	46.0	48.6	49.4	52.7	48.9
Total cards	\$156.6	\$160.9	\$162.2	\$169.5	\$160.3
Total GCB	\$304.0	\$306.0	\$309.0	\$315.2	\$307.3
GCB regional distribution:					
<i>North America</i>	61	%63	%62	%64	%63
<i>Latin America</i>	9	8	9	8	8
<i>Asia</i> ⁽²⁾	30	29	29	28	29
Total GCB	100	%100	%100	%100	%100
Corporate/Other ⁽³⁾	\$21.1	\$17.6	\$16.5	\$15.3	\$12.6
Total consumer loans	\$325.1	\$323.6	\$325.5	\$330.5	\$319.9

(1)End-of-period loans include interest and fees on credit cards.

(2)Asia includes loans and leases in certain EMEA countries for all periods presented.

(3)Primarily consists of legacy assets, principally North America consumer mortgages.

For information on changes to Citi's end-of-period consumer loans, see "Liquidity Risk—Loans" below.

Overall Consumer Credit Trends

The following charts show the quarterly trends in delinquencies and net credit losses across both retail banking, including commercial banking, and cards for total *GCB* and by region.

Global Consumer Banking

North America GCB

As of March 31, 2019, approximately 70% of *North America GCB* consumer loans consisted of Citi-branded and Citi retail services cards, which generally drives the overall credit performance of *North America GCB* (for additional information on *North America GCB*'s cards portfolios, including delinquency and net credit loss rates, see "Credit Card Trends" below).

As shown in the chart above, the 90+ days past due delinquency rate was broadly stable quarter-over-quarter in *North America GCB*. The net credit loss rate increased quarter-over-quarter, primarily due to seasonality in both cards portfolios as well as an episodic charge-off in the commercial portfolio.

The delinquency rate increased year-over-year, primarily due to seasoning in *North America* cards and higher net flow rates in the later delinquency buckets in Citi retail services. The net credit loss rate increased year-over-year due to seasoning in *North America* cards, an increase in net flow rates in later delinquency buckets in Citi retail services and the previously referenced episodic charge-off in the commercial portfolio.

Latin America GCB

As shown in the chart above, the 90+ days past due delinquency rate decreased quarter-over-quarter in *Latin America GCB* due to seasonality. The net credit loss rate increased quarter-over-quarter also due to seasonality as well as the impact of lower overall volume growth. The delinquency rate was broadly stable year-over-year, while the net credit loss rate increased year-over-year, primarily driven by seasoning in the cards portfolio as well as the impact of the lower overall volume growth.

Asia⁽¹⁾ GCB

(1) *Asia* includes *GCB* activities in certain *EMEA* countries for all periods presented.

As shown in the chart above, the 90+ days past due delinquency and net credit loss rates were broadly stable in *Asia GCB* quarter-over-quarter and year-over-year. This stability reflects the strong credit profiles in *Asia GCB*'s target customer segments. In addition, regulatory changes in many markets in *Asia* over the past few years have resulted in stable portfolio credit quality.

For additional information on cost of credit, loan delinquency and other information for Citi's consumer loan portfolios, see each respective business's results of operations above and Note 13 to the Consolidated Financial Statements.

Credit Card Trends

The following charts show the quarterly trends in delinquencies and net credit losses for total *GCB* cards, *North America* Citi-branded cards and Citi retail services portfolios as well as for *Latin America* and *Asia* Citi-branded cards portfolios.

Global Cards

North America Citi-Branded Cards

As shown in the chart above, the 90+ days past due delinquency and net credit loss rates increased quarter-over-quarter, primarily due to seasonality, while the increases year-over-year were primarily due to seasoning of the portfolio.

North America Citi Retail Services

As shown in the chart above, Citi retail services' 90+ days past due delinquency and net credit loss rates increased quarter-over-quarter, primarily due to seasonality as well as an increase in net flow rates in later delinquency buckets. The delinquency and net credit loss rates increased year-over-year, primarily due to seasoning and an increase in net flow rates in later delinquency buckets.

Latin America Citi-Branded Cards

As shown in the chart above, the 90+ days past due delinquency rate decreased, while the net credit loss rate increased quarter-over-quarter, both primarily due to seasonality. The delinquency and net credit loss rates both increased year-over-year, primarily due to seasoning.

Asia Citi-Branded Cards⁽¹⁾

⁽¹⁾Asia includes loans and leases in certain *EMEA* countries for all periods presented.

As set forth in the chart above, the 90+ days past due delinquency rate remained broadly stable quarter-over-quarter and year-over-year, driven by the mature and well-diversified cards portfolios. The net credit loss rate increased quarter-over-quarter, primarily due to seasonality, while the rate increased year-over-year, reflecting the normalization of overall credit across the region.

For additional information on cost of credit, delinquency and other information for Citi's cards portfolios, see each respective business's results of operations above and Note 13 to the Consolidated Financial Statements.

North America Cards FICO Distribution

The following tables show the current FICO score distributions for Citi's *North America* cards portfolios based on end-of-period receivables. FICO scores are updated monthly for substantially all of the portfolio and on a quarterly basis for the remaining portfolio.

Citi-Branded

FICO distribution	December 31, 2018		March 31, 2019	
	Count	%	Count	%
> 760	41	% 43	41	%
680-760	41	40	42	
< 680	18	17	17	
Total	100	% 100	100	%

Citi Retail Services

FICO distribution	December 31, 2018		March 31, 2019	
	Count	%	Count	%
> 760	23	% 25	22	%
680-760	43	42	43	
< 680	34	33	35	
Total	100	% 100	100	%

The FICO distribution of both cards portfolios remained broadly stable, compared to the prior year and prior quarter, demonstrating strong underlying credit quality. For additional information on FICO scores, see Note 13 to the Consolidated Financial Statements.

Additional Consumer Credit Details

Consumer Loan Delinquency Amounts and Ratios

In millions of dollars, except EOP loan amounts in billions	EOP loans ⁽¹⁾	90+ days past due ⁽²⁾		30–89 days past due ⁽²⁾				
	March 31, 2019	March 31, 2019	December 31, 2018	March 31, 2018	March 31, 2019	December 31, 2018	March 31, 2018	
Global Consumer Banking⁽³⁾⁽⁴⁾								
Total	\$ 307.3	\$2,585	\$2,619	\$2,379	\$2,776	\$2,902	\$2,710	
Ratio		0.84	% 0.83	% 0.78	% 0.91	% 0.92	% 0.89	%
Retail banking								
Total	\$ 147.0	\$474	\$485	\$493	\$769	\$790	\$830	
Ratio		0.32	% 0.33	% 0.34	% 0.53	% 0.54	% 0.57	%
North America	57.3	179	180	184	269	282	227	
Ratio		0.32	% 0.32	% 0.34	% 0.47	% 0.50	% 0.41	%
Latin America	19.7	114	127	128	201	201	248	
Ratio		0.58	% 0.64	% 0.60	% 1.02	% 1.02	% 1.17	%
Asia ⁽⁵⁾	70.0	181	178	181	299	307	355	
Ratio		0.26	% 0.26	% 0.26	% 0.43	% 0.44	% 0.50	%
Cards								
Total	\$ 160.3	\$2,111	\$2,134	\$1,886	\$2,007	\$2,112	\$1,880	
Ratio		1.32	% 1.26	% 1.20	% 1.25	% 1.25	% 1.20	%
North America—Citi-branded	87.0	828	812	731	731	755	669	
Ratio		0.95	% 0.88	% 0.85	% 0.84	% 0.82	% 0.78	%
North America—Citi retail service	48.9	918	952	797	859	932	791	
Ratio		1.88	% 1.81	% 1.73	% 1.76	% 1.77	% 1.72	%
Latin America	5.6	165	171	160	161	170	160	
Ratio		2.95	% 3.00	% 2.81	% 2.88	% 2.98	% 2.81	%
Asia ⁽⁵⁾	18.8	200	199	198	256	255	260	
Ratio		1.06	% 1.03	% 1.03	% 1.36	% 1.32	% 1.35	%
Corporate/Other—Consumer								
Total	\$ 12.6	\$354	\$382	\$478	\$348	\$362	\$393	
Ratio		2.97	% 2.62	% 2.38	% 2.92	% 2.48	% 1.96	%
International	—	—	—	32	—	—	44	
Ratio		—	% —	% 1.88	% —	% —	% 2.59	%
North America	12.6	354	382	446	348	362	349	
Ratio		2.97	% 2.62	% 2.42	% 2.92	% 2.48	% 1.90	%
Total Citigroup	\$ 319.9	\$2,939	\$3,001	\$2,857	\$3,124	\$3,264	\$3,103	
Ratio		0.92	% 0.91	% 0.88	% 0.98	% 0.99	% 0.96	%

(1) End-of-period (EOP) loans include interest and fees on credit cards.

(2) The ratios of 90+ days past due and 30–89 days past due are calculated based on EOP loans, net of unearned income.

(3) The 90+ days past due balances for *North America—Citi-branded* and *North America—Citi retail services* are generally still accruing interest. Citigroup's policy is generally to accrue interest on credit card loans until 180 days past due, unless notification of bankruptcy filing has been received earlier.

The 90+ days past due and 30–89 days past due and related ratios for *North America GCB* exclude U.S. mortgage loans that are guaranteed by U.S.

government-sponsored entities since the potential loss predominantly resides within the U.S. government-sponsored entities. The amounts excluded for loans (4) 90+ days past due and (EOP loans) were \$163 million (\$0.6 billion), \$201 million (\$0.6 billion) and \$272 million (\$0.7 billion) as of March 31, 2019, December 31, 2018 and March 31, 2018, respectively. The amounts excluded for loans 30–89 days past due and (EOP loans) were \$71 million (\$0.6 billion), \$78 million (\$0.6 billion) and \$92 million (\$0.7 billion) as of March 31, 2019, December 31, 2018 and March 31, 2018, respectively.

(5) *Asia* includes delinquencies and loans in certain *EMEA* countries for all periods presented.

(6) The loans 90+ days past due and related ratios exclude U.S. mortgage loans that are guaranteed by U.S. government-sponsored agencies since the potential loss predominantly resides with the U.S. agencies. The amounts excluded for 90+ days past due and (EOP loans) for each period were \$0.3 billion (\$0.7 billion),

Edgar Filing: CITIGROUP INC - Form 10-Q

\$0.3 billion (\$0.7 billion) and \$0.5 billion (\$0.9 billion) as of March 31, 2019, December 31, 2018 and March 31, 2018, respectively. The amounts excluded for loans 30–89 days past due and (EOP loans) for each period were \$0.1 billion (\$0.7 billion), \$0.1 billion (\$0.7 billion) and \$0.1 billion (\$0.9 billion) as of March 31, 2019, December 31, 2018 and March 31, 2018, respectively.

Consumer Loan Net Credit Losses and Ratios

<i>In millions of dollars, except average loan amounts in billions</i>	Average	Net credit losses ⁽²⁾		
	loans ⁽¹⁾	1Q19	4Q18	1Q18
Global Consumer Banking				
Total	\$ 309.2	\$ 1,891	\$ 1,744	\$ 1,736
Ratio		2.48	% 2.24	% 2.30
Retail banking				
Total	\$ 146.5	\$ 256	\$ 246	\$ 232
Ratio		0.71	% 0.67	% 0.64
<i>North America</i>	57.1	60	31	43
Ratio		0.43	% 0.22	% 0.31
<i>Latin America</i>	19.9	138	144	132
Ratio		2.81	% 2.91	% 2.59
<i>Asia</i> ⁽³⁾	69.5	58	71	57
Ratio		0.34	% 0.41	% 0.33
Cards				
Total	\$ 162.7	\$ 1,635	\$ 1,498	\$ 1,504
Ratio		4.08	% 3.64	% 3.83
<i>North America—Citi-branded</i>	87.7	706	650	651
Ratio		3.26	% 2.90	% 3.04
<i>North America—Citi retail services</i>	50.2	663	600	602
Ratio		5.36	% 4.72	% 5.18
<i>Latin America</i>	5.7	160	146	146
Ratio		11.38	% 10.53	% 10.57
<i>Asia</i> ⁽³⁾	19.1	106	102	105
Ratio		2.25	% 2.16	% 2.17
Corporate/Other—Consumer				
Total	\$ 13.6	\$ 1	\$ —	\$ 35
Ratio		0.03	% —	% 0.64
<i>International</i>	—	—	—	23
Ratio		—	% —	% 5.49
<i>North America</i>	13.6	1	—	12
Ratio		0.03	% —	% 0.24
<i>Other</i>	—	—	(3)	—
Total Citigroup	\$ 322.8	\$ 1,892	\$ 1,741	\$ 1,771
Ratio		2.38	% 2.12	% 2.19

(1) Average loans include interest and fees on credit cards.

(2) The ratios of net credit losses are calculated based on average loans, net of unearned income.

(3) *Asia* includes NCLs and average loans in certain *EMEA* countries for all periods presented.

CORPORATE CREDIT

The following table sets forth Citi's corporate credit portfolio within *ICG* (excluding private bank), before consideration of collateral or hedges, by remaining tenor for the periods indicated:

<i>In billions of dollars</i>	At March 31, 2019				December 31, 2018			
	Due within 1 year	Greater than 1 year but within 5 years	Greater than 5 years	Total exposure	Due within 1 year	Greater than 1 year but within 5 years	Greater than 5 years	Total exposure
Direct outstandings (on-balance sheet) ⁽¹⁾	\$ 135	\$ 109	\$ 20	\$ 264	\$ 128	\$ 110	\$ 20	\$ 258
Unfunded lending commitments (off-balance sheet) ⁽²⁾	121	240	23	384	106	246	19	370
Total exposure	\$ 256	\$ 349	\$ 43	\$ 648	\$ 234	\$ 356	\$ 39	\$ 628

(1) Includes drawn loans, overdrafts, bankers' acceptances and leases.

(2) Includes unused commitments to lend, letters of credit and financial guarantees.

Portfolio Mix—Geography, Counterparty and Industry

Citi's corporate credit portfolio is diverse across geography and counterparty. The following table shows the percentage of this portfolio by region based on Citi's internal management geography:

	March 31, 2019	December 31, 2018
<i>North America</i>	54 %	55 %
<i>EMEA</i>	28	27
<i>Asia</i>	11	11
<i>Latin America</i>	7	7
Total	100 %	100 %

The maintenance of accurate and consistent risk ratings across the corporate credit portfolio facilitates the comparison of credit exposure across all lines of business, geographic regions and products. Counterparty risk ratings reflect an estimated probability of default for a counterparty and are derived primarily through the use of validated statistical models, scorecard models and external agency ratings (under defined circumstances), in combination with consideration of factors specific to the obligor or market, such as management experience, competitive position, regulatory environment and commodity prices. Facility risk ratings are assigned that reflect the probability of default of

the obligor and factors that affect the loss-given-default of the facility, such as support or collateral. Internal obligor ratings that generally correspond to BBB and above are considered investment grade, while those below are considered non-investment grade.

Citigroup also has incorporated environmental factors like climate risk assessment and reporting criteria for certain obligors, as necessary. Factors evaluated include consideration of climate risk to an obligor's business and physical assets and, when relevant, consideration of cost-effective options to reduce greenhouse gas emissions.

The following table presents the corporate credit portfolio by facility risk rating as a percentage of the total corporate credit portfolio:

	Total exposure March 31, 2019	December 31, 2018
AAA/AA/A	49 %	49 %
BBB	35	34
BB/B	15	16

Edgar Filing: CITIGROUP INC - Form 10-Q

CCC or below **1** 1
Total **100 %** 100 %

Note: Total exposure includes direct outstandings and unfunded lending commitments.

Citi's corporate credit portfolio is also diversified by industry. The following table shows the allocation of Citi's total corporate credit portfolio by industry:

	Total exposure	
	March 31,	December 31,
	2019	2018
Transportation and industrial	21 %	21 %
Consumer retail and health	15	15
Technology, media and telecom	11	13
Power, chemicals, metals and mining	11	10
Energy and commodities	8	8
Banks/broker-dealers/finance companies	8	8
Real estate	9	8
Public sector	4	5
Insurance and special purpose entities	4	4
Hedge funds	4	4
Other industries	5	4
Total	100 %	100 %

For additional information on Citi's corporate credit portfolio, see Note 12 to the Consolidated Financial Statements.

Credit Risk Mitigation

As part of its overall risk management activities, Citigroup uses credit derivatives and other risk mitigants to hedge portions of the credit risk in its corporate credit portfolio, in addition to outright asset sales. The results of the mark-to-market and any realized gains or losses on credit derivatives are reflected primarily in *Other revenue* in the Consolidated Statement of Income.

At March 31, 2019 and December 31, 2018, \$30.4 billion, and \$30.8 billion, respectively, of the corporate credit portfolio was economically hedged. Citigroup's expected loss model used in the calculation of its loan loss reserve does not include the favorable impact of credit derivatives and other mitigants that are marked to market. In addition, the reported amounts of direct outstandings and unfunded lending commitments in the tables above do not reflect the impact of these hedging transactions. The credit protection was economically hedging underlying corporate credit portfolio exposures with the following risk rating distribution:

Rating of Hedged Exposure

	March 31, 2019		December 31, 2018	
AAA/AA/A	36	%	35	%
BBB	48		50	
BB/B	15		14	
CCC or below	1		1	
Total	100	%	100	%

The credit protection was economically hedging underlying corporate credit portfolio exposures with the following industry distribution:

Industry of Hedged Exposure

	March 31, 2019		December 31, 2018	
Transportation and industrial	22	%	23	%
Technology, media and telecom	18		17	
Consumer retail and health	16		16	
Power, chemicals, metals and mining	15		15	
Energy and commodities	10		11	
Insurance and special purpose entities	6		6	
Banks/broker-dealers/finance companies	4		4	
Public Sector	4		3	
Real Estate	4		4	
Other industries	1		1	
Total	100	%	100	%

ADDITIONAL CONSUMER AND CORPORATE CREDIT DETAILS

Loans Outstanding

<i>In millions of dollars</i>	1st Qtr. 2019	4th Qtr. 2018	3rd Qtr. 2018	2nd Qtr. 2018	1st Qtr. 2018
Consumer loans					
In U.S. offices					
Mortgage and real estate ⁽¹⁾	\$57,461	\$60,127	\$61,048	\$61,692	\$63,412
Installment, revolving credit and other	3,257	3,398	3,515	3,759	3,306
Cards	135,206	143,788	137,051	135,968	131,081
Commercial and industrial	8,859	8,256	7,686	7,459	7,493
Total	\$204,783	\$215,569	\$209,300	\$208,878	\$205,292
In offices outside the U.S.					
Mortgage and real estate ⁽¹⁾	\$43,184	\$43,379	\$43,714	\$43,056	\$44,833
Installment, revolving credit and other	27,525	27,609	27,899	27,254	27,651
Cards	24,763	25,400	24,971	24,712	25,993
Commercial and industrial	18,884	17,773	18,821	18,966	20,526
Lease financing	47	49	52	55	62
Total	\$114,403	\$114,210	\$115,457	\$114,043	\$119,065
Total consumer loans	\$319,186	\$329,779	\$324,757	\$322,921	\$324,357
Unearned income ⁽²⁾	701	708	712	711	727
Consumer loans, net of unearned income	\$319,887	\$330,487	\$325,469	\$323,632	\$325,084
Corporate loans					
In U.S. offices					
Commercial and industrial	\$56,698	\$52,063	\$51,365	\$53,260	\$54,005
Financial institutions	49,985	48,447	46,255	42,867	40,472
Mortgage and real estate ⁽¹⁾	49,746	50,124	47,629	46,310	45,581
Installment, revolving credit and other	32,768	33,247	32,201	32,663	32,866
Lease financing	1,405	1,429	1,445	1,445	1,463
Total	\$190,602	\$185,310	\$178,895	\$176,545	\$174,387
In offices outside the U.S.					
Commercial and industrial	\$97,844	\$94,701	\$98,281	\$98,068	\$101,368
Financial institutions	39,155	36,837	37,851	38,312	35,659
Mortgage and real estate ⁽¹⁾	7,005	7,376	7,344	7,261	7,543
Installment, revolving credit and other	24,868	25,684	22,827	22,755	23,338
Lease financing	95	103	131	139	167
Governments and official institutions	3,698	4,520	4,898	5,270	6,170
Total	\$172,665	\$169,221	\$171,332	\$171,805	\$174,245
Total corporate loans	\$363,267	\$354,531	\$350,227	\$348,350	\$348,632
Unearned income ⁽³⁾	(808)	(822)	(787)	(802)	(778)
Corporate loans, net of unearned income	\$362,459	\$353,709	\$349,440	\$347,548	\$347,854
Total loans—net of unearned income	\$682,346	\$684,196	\$674,909	\$671,180	\$672,938
Allowance for loan losses—on drawn exposures	(12,329)	(12,315)	(12,336)	(12,126)	(12,354)
Total loans—net of unearned income and allowance for credit losses	\$670,017	\$671,881	\$662,573	\$659,054	\$660,584
Allowance for loan losses as a percentage of total loans—net of unearned income⁽⁴⁾	1.82	% 1.81	% 1.84	% 1.81	% 1.85
Allowance for consumer loan losses as a percentage of total consumer loans—net of unearned income	3.13	% 3.01	% 3.07	% 3.03	% 3.09
Allowance for corporate loan losses as a percentage of total corporate loans—net of unearned income	0.64	% 0.67	% 0.68	% 0.68	% 0.67

(1) Loans secured primarily by real estate.

Edgar Filing: CITIGROUP INC - Form 10-Q

- (2) Unearned income on consumer loans primarily represents unamortized origination fees and costs, premiums and discounts.
- (3) Unearned income on corporate loans primarily represents interest received in advance, but not yet earned, on loans originated on a discounted basis.
- (4) All periods exclude loans that are carried at fair value.

43

Details of Credit Loss Experience

<i>In millions of dollars</i>	1st Qtr. 2019	4th Qtr. 2018	3rd Qtr. 2018	2nd Qtr. 2018	1st Qtr. 2018
Allowance for loan losses at beginning of period	\$12,315	\$12,336	\$12,126	\$12,354	\$12,355
Provision for loan losses					
Consumer	\$1,942	\$1,774	\$1,869	\$1,764	\$1,881
Corporate	2	76	37	31	(78)
Total	\$1,944	\$1,850	\$1,906	\$1,795	\$1,803
Gross credit losses					
Consumer					
In U.S. offices	\$1,670	\$1,495	\$1,462	\$1,490	\$1,542
In offices outside the U.S.	602	595	596	599	615
Corporate					
In U.S. offices	33	23	15	5	65
In offices outside the U.S.	40	53	21	15	74
Total	\$2,345	\$2,166	\$2,094	\$2,109	\$2,296
Credit recoveries⁽¹⁾					
Consumer					
In U.S. offices	\$246	\$217	\$212	\$255	\$238
In offices outside the U.S.	134	132	120	128	148
Corporate					
In U.S. offices	3	24	1	5	13
In offices outside the U.S.	14	7	5	17	30
Total	\$397	\$380	\$338	\$405	\$429
Net credit losses					
In U.S. offices	\$1,454	\$1,277	\$1,264	\$1,235	\$1,356
In offices outside the U.S.	494	509	492	469	511
Total	\$1,948	\$1,786	\$1,756	\$1,704	\$1,867
Other— net ⁽²⁾⁽³⁾⁽⁴⁾⁽⁵⁾⁽⁶⁾⁽⁷⁾	\$18	\$(85)	\$60	\$(319)	\$63
Allowance for loan losses at end of period	\$12,329	\$12,315	\$12,336	\$12,126	\$12,354
Allowance for loan losses as a percentage of total loans ⁽⁸⁾	1.82	% 1.81	% 1.84	% 1.81	% 1.85
Allowance for unfunded lending commitments ⁽⁹⁾	\$1,391	\$1,367	\$1,321	\$1,278	\$1,290
Total allowance for loan losses and unfunded lending commitments	\$13,720	\$13,682	\$13,657	\$13,404	\$13,644
Net consumer credit losses	\$1,892	\$1,741	\$1,726	\$1,706	\$1,771
As a percentage of average consumer loans	2.38	% 2.13	% 2.11	% 2.12	% 2.19
Net corporate credit losses (recoveries)	\$56	\$45	\$30	\$(2)	\$96
As a percentage of average corporate loans	0.07	% 0.06	% 0.03	%—	% 0.11
Allowance by type at end of period⁽¹⁰⁾					
Consumer	\$10,026	\$9,950	\$9,997	\$9,796	\$10,039
Corporate	2,303	2,365	2,339	2,330	2,315
Total	\$12,329	\$12,315	\$12,336	\$12,126	\$12,354

(1) Recoveries have been reduced by certain collection costs that are incurred only if collection efforts are successful.

(2) Includes all adjustments to the allowance for credit losses, such as changes in the allowance from acquisitions, dispositions, securitizations, FX translation, purchase accounting adjustments, etc.

(3) The first quarter of 2019 includes an increase of approximately \$26 million related to FX translation.

The fourth quarter of 2018 includes a reduction of approximately \$4 million related to the sale or transfers to held-for-sale (HFS) of various loan portfolios, (4) including a reduction of \$3 million related to the transfers of a real estate loan portfolio to HFS. Additionally, the fourth quarter includes a decrease of approximately \$76 million related to FX translation.

The third quarter of 2018 includes a reduction of approximately \$5 million related to the sale or transfers to HFS of various loan portfolios, including a

(5) reduction of \$2 million related to the transfers of a real estate loan portfolio to HFS. Additionally, the third quarter includes an increase of approximately \$62 million related to FX translation.

The second quarter of 2018 includes a reduction of approximately \$137 million related to the sale or transfer to HFS of various loan portfolios, including a (6) reduction of \$33 million related to the transfer of a real estate loan portfolio to HFS. Additionally, the second quarter includes a decrease of approximately \$164 million related to FX translation.

The first quarter of 2018 includes a reduction of approximately \$55 million related to the sale or transfer to HFS of various loan portfolios, including a (7) reduction of \$53 million related to the transfer of a real estate loan portfolio to HFS. Additionally, the first quarter includes an increase of approximately \$118 million related to FX translation.

(8) March 31, 2019, December 31, 2018, September 30, 2018, June 30, 2018 and March 31, 2018 exclude \$3.9 billion, \$3.2 billion, \$4.2 billion, \$3.0 billion and \$4.5 billion, respectively, of loans which are carried at fair value.

(9) Represents additional credit reserves recorded as *Other liabilities* on the Consolidated Balance Sheet.

Allowance for loan losses represents management's best estimate of probable losses inherent in the portfolio, as well as probable losses related to large individually evaluated impaired loans and troubled debt restructurings. See "Significant Accounting Policies and Significant Estimates" and Note 1 to the (10) Consolidated Financial Statements in Citi's 2018 Annual Report on Form 10-K. Attribution of the allowance is made for analytical purposes only and the entire allowance is available to absorb probable credit losses inherent in the overall portfolio.

Allowance for Loan Losses

The following tables detail information on Citi's allowance for loan losses, loans and coverage ratios:

In billions of dollars	March 31, 2019			
	Allowance for loan losses	Loans, net of unearned income	Allowance as a percentage of loans ⁽¹⁾	
North America cards ⁽²⁾	\$6.6	\$ 135.9	4.9	%
North America mortgages ⁽³⁾	0.4	56.3	0.7	
North America other	0.3	13.7	2.2	
International cards	0.6	24.3	2.5	
International other ⁽⁴⁾	2.1	89.7	2.3	
Total consumer	\$10.0	\$ 319.9	3.1	%
Total corporate	2.3	362.4	0.6	
Total Citigroup	\$12.3	\$ 682.3	1.8	%

(1) Allowance as a percentage of loans excludes loans that are carried at fair value.

(2) Includes both Citi-branded cards and Citi retail services. The \$6.6 billion of loan loss reserves represented approximately 14 months of coincident net credit loss coverage.

Of the \$0.4 billion, approximately \$0.3 billion was allocated to *North America mortgages* in *Corporate/Other*, including \$0.1 billion and \$0.3 billion (3) determined in accordance with ASC 450-20 and ASC 310-10-35 (troubled debt restructurings), respectively. Of the \$56.3 billion in loans, approximately \$53.7 billion and \$2.5 billion of the loans are evaluated in accordance with ASC 450-20 and ASC 310-10-35 (troubled debt restructurings), respectively. For additional information, see Note 14 to the Consolidated Financial Statements.

(4) Includes mortgages and other retail loans.

In billions of dollars	December 31, 2018			
	Allowance for loan losses	Loans, net of unearned income	Allowance as a percentage of loans ⁽¹⁾	
North America cards ⁽²⁾	\$6.5	\$ 144.6	4.5	%
North America mortgages ⁽³⁾	0.4	58.9	0.7	
North America other	0.3	13.2	2.3	
International cards	0.7	24.9	2.8	
International other ⁽⁴⁾	2.0	88.9	2.2	
Total consumer	\$9.9	\$ 330.5	3.0	%
Total corporate	2.4	353.7	0.7	
Total Citigroup	\$12.3	\$ 684.2	1.8	%

(1) Allowance as a percentage of loans excludes loans that are carried at fair value.

(2) Includes both Citi-branded cards and Citi retail services. The \$6.5 billion of loan loss reserves represented approximately 16 months of coincident net credit loss coverage.

(3)

Edgar Filing: CITIGROUP INC - Form 10-Q

Of the \$0.4 billion, nearly all of it was allocated to *North America* mortgages in *Corporate/Other*, including \$0.1 billion and \$0.3 billion determined in accordance with ASC 450-20 and ASC 310-10-35 (troubled debt restructurings), respectively. Of the \$58.9 billion in loans, approximately \$56.3 billion and \$2.5 billion of the loans were evaluated in accordance with ASC 450-20 and ASC 310-10-35 (troubled debt restructurings), respectively. For additional information, see Note 14 to the Consolidated Financial Statements.

(4) Includes mortgages and other retail loans.

45

Non-Accrual Loans and Assets and Renegotiated Loans

For additional information on Citi's non-accrual loans and assets and renegotiated loans, see "Non-Accrual Loans and Assets and Renegotiated Loans" in Citi's 2018 Annual Report on Form 10-K.

Non-Accrual Loans

The table below summarizes Citigroup's non-accrual loans as of the periods indicated. Non-accrual loans may still be current on interest payments. In situations where Citi reasonably expects that only a portion of the principal owed will ultimately be collected, all payments received are reflected as a reduction of principal and not as interest income. For all other non-accrual loans, cash interest receipts are generally recorded as revenue.

<i>In millions of dollars</i>	Mar. 31, 2019	Dec. 31, 2018	Sept. 30, 2018	Jun. 30, 2018	Mar. 31, 2018
Corporate non-accrual loans⁽¹⁾⁽²⁾					
<i>North America</i>	\$922	\$483	\$679	\$784	\$817
<i>EMEA</i>	317	375	362	391	561
<i>Latin America</i>	225	230	266	204	263
<i>Asia</i>	18	223	233	244	27
Total corporate non-accrual loans	\$1,482	\$1,311	\$1,540	\$1,623	\$1,668
Consumer non-accrual loans⁽¹⁾					
<i>North America</i>	\$1,230	\$1,241	\$1,323	\$1,373	\$1,500
<i>Latin America</i>	694	715	764	726	791
<i>Asia⁽³⁾</i>	281	270	287	284	284
Total consumer non-accrual loans	\$2,205	\$2,226	\$2,374	\$2,383	\$2,575
Total non-accrual loans	\$3,687	\$3,537	\$3,914	\$4,006	\$4,243

(1) Excludes purchased distressed loans, as they are generally accreting interest. The carrying value of these loans was \$125 million at March 31, 2019, \$128 million at December 31, 2018, \$131 million at September 30, 2018, \$149 million at June 30, 2018 and \$126 million at March 31, 2018.

(2) Approximately 46%, 55% and 65% of Citi's corporate non-accrual loans were performing at March 31, 2019, December 31, 2018 and March 31, 2018, respectively.

(3) *Asia GCB* includes balances in certain *EMEA* countries for all periods presented.

The changes in Citigroup's non-accrual loans were as follows:

<i>In millions of dollars</i>	Three Months Ended			Three Months Ended		
	March 31, 2019			March 31, 2018		
	Corporate	Consumer	Total	Corporate	Consumer	Total
Non-accrual loans at beginning of period	\$1,311	\$ 2,226	\$3,537	\$1,942	\$ 2,690	\$4,632
Additions	723	722	1,445	825	861	1,686
Sales and transfers to HFS	(5	)(34	)(39	)(20	)(85	)(105
Returned to performing	(28	)(142	)(170	)(68	)(208	)(276
Paydowns/settlements	(485	)(174	)(659	)(884	)(270	)(1,154
Charge-offs	(35	)(402	)(437	)(106	)(454	)(560
Other	1	9	10	(21	)41	20
Ending balance	\$1,482	\$ 2,205	\$3,687	\$1,668	\$ 2,575	\$4,243

The table below summarizes Citigroup's other real estate owned (OREO) assets as of the periods indicated. This represents the carrying value of all real estate property acquired by foreclosure or other legal proceedings when Citi has taken possession of the collateral:

<i>In millions of dollars</i>	Mar. 31,	Dec. 31,	Sept. 30,	Jun. 30,	Mar. 31,
	2019	2018	2018	2018	2018
OREO					
<i>North America</i>	\$63	\$64	\$76	\$66	\$70
<i>EMEA</i>	1	1	1	1	—
<i>Latin America</i>	13	12	25	24	29
<i>Asia</i>	21	22	7	10	15
Total OREO	\$98	\$99	\$109	\$101	\$114
Non-accrual assets					
Corporate non-accrual loans	\$1,482	\$1,311	\$1,540	\$1,623	\$1,668
Consumer non-accrual loans	2,205	2,226	2,374	2,383	2,575
Non-accrual loans (NAL)	\$3,687	\$3,537	\$3,914	\$4,006	\$4,243
OREO	\$98	\$99	\$109	\$101	\$114
Non-accrual assets (NAA)	\$3,785	\$3,636	\$4,023	\$4,107	\$4,357
NAL as a percentage of total loans	0.54	% 0.52	% 0.58	% 0.60	% 0.63
NAA as a percentage of total assets	0.19	0.19	0.21	0.21	0.23
Allowance for loan losses as a percentage of NAL ⁽¹⁾	334	348	315	303	291

(1) The allowance for loan losses includes the allowance for Citi's credit card portfolios and purchased distressed loans, while the non-accrual loans exclude credit card balances (with the exception of certain international portfolios) and purchased distressed loans as these continue to accrue interest until charge-off.

Renegotiated Loans

The following table presents Citi's loans modified in TDRs:

<i>In millions of dollars</i>	Mar.	Dec.
	31,	31,
	2019	2018
Corporate renegotiated loans⁽¹⁾		
In U.S. offices		
Commercial and industrial ⁽²⁾	\$190	\$188
Mortgage and real estate	91	111
Financial institutions	4	16
Other	4	2
Total	\$289	\$317
In offices outside the U.S.		
Commercial and industrial ⁽²⁾	\$220	\$226
Mortgage and real estate	21	12
Financial institutions	9	9
Other	—	—
Total	\$250	\$247
Total corporate renegotiated loans	\$539	\$564
Consumer renegotiated loans⁽³⁾⁽⁴⁾⁽⁵⁾		
In U.S. offices		
Mortgage and real estate	\$2,452	\$2,520
Cards	1,383	1,338
Installment and other	137	86
Total	\$3,972	\$3,944
In offices outside the U.S.		
Mortgage and real estate	\$325	\$311
Cards	477	480
Installment and other	415	415
Total	\$1,217	\$1,206
Total consumer renegotiated loans	\$5,189	\$5,150

(1) Includes \$444 million and \$466 million of non-accrual loans included in the non-accrual loans table above at March 31, 2019 and December 31, 2018, respectively. The remaining loans are accruing interest.

In addition to modifications reflected as TDRs at March 31, 2019, Citi also modified \$32 million of commercial loans risk rated "Substandard Non-Performing" (2) or worse (asset category defined by banking regulators) in offices outside the U.S. These modifications were not considered TDRs because the modifications did not involve a concession.

(3) Includes \$1,039 million and \$1,015 million of non-accrual loans included in the non-accrual loans table above at March 31, 2019 and December 31, 2018, respectively. The remaining loans are accruing interest.

(4) Includes \$20 million and \$17 million of commercial real estate loans at March 31, 2019 and December 31, 2018, respectively.

(5) Includes \$155 million and \$101 million of other commercial loans at March 31, 2019 and December 31, 2018, respectively.

LIQUIDITY RISK

For additional information on funding and liquidity at Citigroup, including its objectives, management and measurement, see “Liquidity Risk” and “Risk Factors” in Citi’s 2018 Annual Report on Form 10-K.

High-Quality Liquid Assets (HQLA)

	Citibank			Non-Bank and Other			Total		
	Mar. 2019	Dec. 2018	Mar. 2018	Mar. 2019	Dec. 2018	Mar. 2018	Mar. 2019	Dec. 2018	Mar. 2018
<i>In billions of dollars</i>	31,	31,	31,	31,	31,	31,	31,	31,	31,
	2019	2018	2018	2019	2018	2018	2019	2018	2018
Available cash	\$94.7	\$97.1	\$94.9	\$34.9	\$27.6	\$24.9	\$129.6	\$124.7	\$119.9
U.S. sovereign	94.9	103.2	114.6	29.5	24.0	28.9	124.4	127.2	143.4
U.S. agency/agency MBS	59.3	60.0	74.3	5.3	5.8	5.6	64.6	65.8	79.9
Foreign government debt ⁽¹⁾	67.7	76.8	69.2	3.5	6.3	12.9	71.2	83.2	82.1
Other investment grade	3.6	1.5	0.3	1.5	1.3	1.3	5.1	2.8	1.6
Total HQLA (AVG)	\$320.1	\$338.6	\$353.3	\$74.8	\$65.1	\$73.6	\$394.9	\$403.7	\$426.9

Note: The amounts set forth in the table above are presented on an average basis. For securities, the amounts represent the liquidity value that potentially could be realized and, therefore, exclude any securities that are encumbered and incorporate any haircuts that would be required for securities financing transactions.

Foreign government debt includes securities issued or guaranteed by foreign sovereigns, agencies and multilateral development banks. Foreign government (1) debt securities are held largely to support local liquidity requirements and Citi’s local franchises and principally include government bonds from Hong Kong, Singapore, Korea, Taiwan, India, Mexico and Brazil.

The table above includes average amounts of HQLA held at Citigroup’s operating entities that are eligible for inclusion in the calculation of Citigroup’s consolidated Liquidity Coverage Ratio (LCR), pursuant to the U.S. LCR rules. These amounts include the HQLA needed to meet the minimum requirements at these entities and any amounts in excess of these minimums that are assumed to be transferable to Citigroup. While available liquidity resources at the operating entities remained largely unchanged, the amount of HQLA included in the table above declined both year-over-year and sequentially, as less HQLA in the operating entities was eligible for inclusion in the consolidated metric.

Citi’s HQLA as set forth above does not include Citi’s available borrowing capacity from the Federal Home Loan Banks (FHLBs) of which Citi is a member, which was approximately \$25 billion as of March 31, 2019 (compared to \$29 billion as of December 31, 2018 and \$22 billion as of March 31, 2018) and maintained by eligible collateral pledged to such banks. The HQLA also does not include Citi’s borrowing capacity at the U.S. Federal Reserve Bank discount window or other central banks, which would be in addition to the resources noted above.

In general, Citi’s liquidity is fungible across legal entities within its bank group. Citi’s bank subsidiaries, including Citibank, can lend to the Citi parent and broker-dealer entities in accordance with Section 23A of the Federal Reserve Act. As of March 31, 2019, the capacity available for lending to these entities under Section 23A was approximately \$16 billion, compared to \$15 billion as of both December 31, 2018 and March 31, 2018, subject to certain eligible non-cash collateral requirements.

Liquidity Coverage Ratio

In addition to internal 30-day liquidity stress testing performed for each of Citi’s major entities, operating subsidiaries and/or countries, Citi also monitors its liquidity by reference to the LCR, as calculated pursuant to the U.S. LCR rules.

Edgar Filing: CITIGROUP INC - Form 10-Q

The table below details the components of Citi's LCR calculation and HQLA in excess of net outflows for the periods indicated:

<i>In billions of dollars</i>	Mar. 31,	Dec. 31,	Mar. 31,
	2019	2018	2018
HQLA	\$394.9	\$403.7	\$426.9
Net outflows	331.6	334.8	355.2
LCR	119	% 121	% 120
HQLA in excess of net outflows	\$63.3	\$68.9	\$71.7

Note: The amounts are presented on an average basis.

Citi's average LCR decreased both year-over-year and sequentially, as the decline in Citi's HQLA was only partially offset by a decline in modeled net outflows.

Loans

The table below details the average loans, by business and/or segment, and the total end-of-period loans for each of the periods indicated:

<i>In billions of dollars</i>	Mar. 31, 2019	Dec. 31, 2018	Mar. 31, 2018
Global Consumer Banking			
<i>North America</i>	\$195.0	\$195.7	\$189.7
<i>Latin America</i>	25.6	25.1	26.3
<i>Asia</i> ⁽¹⁾	88.6	87.6	90.3
Total	\$309.2	\$308.4	\$306.3
Institutional Clients Group			
Corporate lending	\$133.1	\$130.0	\$131.6
Treasury and trade solutions (TTS)	75.1	77.0	78.2
Private bank	97.2	94.7	88.9
<i>Markets and securities services and other</i>	51.1	49.3	40.7
Total	\$356.5	\$351.0	\$339.4
Total <i>Corporate/Other</i>	\$13.5	\$16.1	\$22.2
Total Citigroup loans (AVG)	\$679.2	\$675.5	\$667.9
Total Citigroup loans (EOP)	\$682.3	\$684.2	\$672.9

(1) Includes loans in certain *EMEA* countries for all periods presented.

End-of-period loans increased 1% year-over-year and remained largely unchanged sequentially. On an average basis, loans increased 2% year-over-year and 1% sequentially.

Excluding the impact of FX translation, average loans increased 4% year-over-year and 5% in aggregate across *GCB* and *ICG*. Average *GCB* loans grew 3% year-over-year, driven by continued growth in *North America GCB* and *Asia GCB*. Average loans in *Latin America GCB* remained largely unchanged year-over-year, due in part to a slowdown in activity in Citi's commercial banking business, reflecting more cautious client sentiment under the current presidential administration.

Average *ICG* loans increased 7% year-over-year, as a modest decline in TTS loans was more than offset by continued growth in the rest of Citi's franchise. TTS loans declined 1% year-over-year, despite strong growth in origination volumes, as Citi continued to utilize its distribution capabilities to optimize the balance sheet and drive returns.

Corporate lending growth moderated to 4% year-over-year, reflecting the episodic nature of clients' strategic financing needs, as well as an active quarter in debt capital markets origination. Private bank loans increased 10% driven by both new client onboarding, as well as the deepening of relationships with existing high net worth clients. Finally, continued strong year-over-year *Markets and securities services* loan growth was driven primarily by real-estate related warehouse lending activities.

Average *Corporate/Other* loans continued to decline (down 39%), driven by the wind-down of legacy assets.

Deposits

The table below details the average deposits, by business and/or segment, and the total end-of-period deposits for each of the periods indicated:

<i>In billions of dollars</i>	Mar. 31, 2019	Dec. 31, 2018	Mar. 31, 2018
Global Consumer Banking			
<i>North America</i>	\$182.3	\$180.6	\$180.9
<i>Latin America</i>	28.6	28.2	28.9

Edgar Filing: CITIGROUP INC - Form 10-Q

<i>Asia</i> ⁽¹⁾	99.3	97.7	99.1
Total	\$310.2	\$306.5	\$308.9
<i>Institutional Clients Group</i>			
Treasury and trade solutions (TTS)	\$472.4	\$470.8	\$440.3
Banking ex-TTS	130.2	128.4	128.2
<i>Markets and securities services</i>	90.0	86.7	84.1
Total	\$692.6	\$685.9	\$652.6
<i>Corporate/Other</i>	\$14.4	\$13.3	\$20.4
Total Citigroup deposits (AVG)	\$1,017.2	\$1,005.7	\$981.9
Total Citigroup deposits (EOP)	\$1,030.4	\$1,013.2	\$1,001.2

(1) Includes deposits in certain *EMEA* countries for all periods presented.

End-of-period deposits increased 3% year-over-year and 2% sequentially. On an average basis, deposits increased 4% year-over-year and 1% sequentially.

Excluding the impact of FX translation, average deposits grew 6% from the prior-year period. In *GCB*, deposits increased 2%, driven by growth across all regions. In *North America GCB*, deposits increased 1%, reflecting growth in both branch-based deposits and digital channels.

Within *ICG*, average deposits grew 9% year-over-year, primarily driven by continued high-quality deposit growth in *TTS*.

Long-Term Debt

The weighted-average maturity of unsecured long-term debt issued by Citigroup and its affiliates (including Citibank) with a remaining life greater than one year was approximately 8.6 years as of March 31, 2019, an increase from the prior-year period (8.5 years) and unchanged from the prior quarter. The weighted-average maturity is calculated based on the contractual maturity of each security, except for securities which are redeemable prior to maturity at the option of the holder and calculated based on the earliest date an option becomes exercisable.

Citi's long-term debt outstanding at the Citigroup parent company includes senior and subordinated debt and what Citi refers to as customer-related debt, consisting of structured notes, such as equity- and credit-linked notes, as well as non-structured notes. Citi's issuance of customer-related debt is generally driven by customer demand and complements benchmark debt issuance as a source of funding for Citi's non-bank entities. Citi's long-term debt at the bank also includes benchmark senior debt, FHLB advances and securitizations.

Long-Term Debt Outstanding

The following table sets forth Citi's end-of-period total long-term debt outstanding for each of the dates indicated:

<i>In billions of dollars</i>	Mar.	Dec.	Mar.
	31,	31,	31,
	2019	2018	2018
Parent and other⁽¹⁾			
Benchmark debt:			
Senior debt	\$109.7	\$104.6	\$112.0
Subordinated debt	24.9	24.5	25.5
Trust preferred	1.7	1.7	1.7
Customer-related debt	42.4	37.1	32.4
Local country and other ⁽²⁾	3.3	2.9	1.6
Total parent and other	\$182.0	\$170.8	\$173.2
Bank			
FHLB borrowings	\$10.5	\$10.5	\$15.7
Securitizations ⁽³⁾	25.9	28.4	30.2
Citibank benchmark senior debt	21.4	18.8	15.0
Local country and other ⁽²⁾	3.8	3.5	3.8
Total bank	\$61.5	\$61.2	\$64.8
Total long-term debt	\$243.6	\$232.0	\$237.9

Note: Amounts represent the current value of long-term debt on Citi's Consolidated Balance Sheet which, for certain debt instruments, includes consideration of fair value, hedging impacts and unamortized discounts and premiums.

"Parent and other" includes long-term debt issued to third parties by the parent holding company (Citigroup) and Citi's non-bank subsidiaries (including

(1) broker-dealer subsidiaries) that are consolidated into Citigroup. As of March 31, 2019, "parent and other" included \$32.2 billion of long-term debt issued by Citi's broker-dealer subsidiaries.

(2) Local country debt includes debt issued by Citi's affiliates in support of their local operations.

(3) Predominantly credit card securitizations, primarily backed by Citi-branded credit card receivables.

Citi's total long-term debt outstanding increased year-over-year, primarily driven by the issuance of customer-related debt at the Citigroup parent company and unsecured senior benchmark debt at the bank, partially offset by a decline in FHLB advances and securitizations. Sequentially, Citi's total long-term debt outstanding increased, primarily driven by the issuance of unsecured senior benchmark debt and customer-related debt at the Citigroup parent company, as growth in unsecured senior benchmark debt at the bank was offset by declines in securitizations.

As part of its liability management, Citi has considered, and may continue to consider, opportunities to repurchase its long-term debt pursuant to open market purchases, tender offers or other means. Such repurchases help reduce Citi's overall funding costs. During the first quarter of 2019, Citi repurchased and called an aggregate of approximately \$1.0 billion of its outstanding long-term debt, excluding the exercise of call options on securities with a remaining life of three months or less.

Long-Term Debt Issuances and Maturities

The table below details Citi's long-term debt issuances and maturities (including repurchases and redemptions) during the periods presented:

<i>In billions of dollars</i>	1Q19		4Q18		1Q18	
	Issuances	Maturities	Issuances	Maturities	Issuances	Maturities
Parent and other						
Benchmark debt:						
Senior debt	\$ 0.2	\$ 4.6	\$ 3.5	\$ —	\$ 3.5	\$ 5.4
Subordinated debt	—	—	1.0	—	1.6	0.2
Trust preferred	—	—	—	—	—	—
Customer-related debt	1.0	5.2	1.5	4.4	2.5	4.9
Local country and other	—	0.3	0.7	—	0.1	0.1
Total parent and other	\$ 1.2	\$ 10.1	\$ 6.7	\$ 4.4	\$ 7.7	\$ 10.7
Bank						
FHLB borrowings	\$ —	\$ —	\$ 1.5	\$ 1.5	\$ 6.5	\$ 3.9
Securitizations	2.6	—	0.1	1.0	2.9	2.8
Citibank benchmark senior debt	2.5	5.0	2.3	—	—	2.5
Local country and other	0.3	0.5	0.4	0.7	0.8	0.8
Total bank	\$ 5.4	\$ 5.5	\$ 4.2	\$ 3.2	\$ 10.2	\$ 10.1
Total	\$ 6.6	\$ 15.6	\$ 10.9	\$ 7.6	\$ 17.9	\$ 20.8

The table below shows Citi's aggregate long-term debt maturities (including repurchases and redemptions) during the first quarter of 2019, as well as its aggregate expected annual long-term debt maturities as of March 31, 2019:

<i>In billions of dollars</i>	Maturities								Total
	1Q19	2019	2020	2021	2022	2023	2024	Thereafter	
Parent and other									
Benchmark debt:									
Senior debt	\$ 0.2	\$ 13.9	\$ 8.8	\$ 14.2	\$ 9.3	\$ 12.5	\$ 7.0	\$ 44.0	\$ 109.7
Subordinated debt	—	—	—	—	0.7	1.1	0.8	22.2	\$ 24.9
Trust preferred	—	—	—	—	—	—	—	1.7	1.7
Customer-related debt	1.0	0.6	5.1	6.2	3.9	3.5	3.1	20.1	42.4
Local country and other	—	1.4	0.5	—	0.1	0.1	—	1.2	3.3
Total parent and other	\$ 1.2	\$ 15.9	\$ 14.4	\$ 20.4	\$ 13.9	\$ 17.2	\$ 10.9	\$ 89.3	\$ 182.0
Bank									
FHLB borrowings	\$ —	\$ 5.6	\$ 4.9	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 10.5
Securitizations	2.6	5.3	4.5	7.2	2.2	2.5	1.2	2.9	25.9
Citibank benchmark debt	2.5	2.2	8.7	6.1	1.8	—	2.6	—	21.4
Local country and other	0.3	0.3	0.8	1.7	0.3	0.3	0.1	0.4	3.8
Total bank	\$ 5.4	\$ 13.4	\$ 18.9	\$ 14.9	\$ 4.3	\$ 2.7	\$ 3.9	\$ 3.3	\$ 61.5
Total long-term debt	\$ 6.6	\$ 29.3	\$ 33.3	\$ 35.3	\$ 18.2	\$ 19.9	\$ 14.8	\$ 92.6	\$ 243.6

Secured Funding Transactions and Other Short-Term Borrowings

Citi supplements its primary sources of funding with short-term borrowings. Short-term borrowings generally include (i) secured funding transactions (securities loaned or sold under agreements to repurchase, or repos) and (ii) to a lesser extent, short-term borrowings consisting of commercial paper and borrowings from the FHLB and other market participants.

Outside of secured funding transactions, Citi's short-term borrowings of \$39 billion increased 9% from \$36 billion year-over-year and 22% from \$32 billion sequentially. The increase year-over-year and sequential increases were driven by Citi's commercial paper programs, including the introduction of a commercial paper program in Citi's broker-dealer. Sequentially, the increase was also driven by FHLB advances (see Note 16 to the Consolidated Financial Statements for further information on Citigroup's and its affiliates' outstanding short-term borrowings).

Secured Funding

Secured funding is primarily accessed through Citi's broker-dealer subsidiaries to fund efficiently both secured lending activity and a portion of the securities inventory held in the context of market making and customer activities. Citi also executes a smaller portion of its secured funding transactions through its bank entities, which is typically collateralized by foreign government debt securities. Generally, daily changes in the level of Citi's secured funding are primarily due to fluctuations in secured lending activity in the matched book (as described below) and securities inventory.

Secured funding of \$190 billion as of March 31, 2019 increased 11% from the prior-year period and 7% sequentially. Excluding the impact of FX translation, secured funding increased 16% from the prior-year period and 7% sequentially, both driven by normal business activity. Average balances for secured funding were approximately \$184 billion for the quarter ended March 31, 2019.

The portion of secured funding in the broker-dealer subsidiaries that funds secured lending is commonly referred to as "matched book" activity. The majority of this activity is secured by high-quality liquid securities such as U.S. Treasury securities, U.S. agency securities and foreign government debt securities. Other secured funding is secured by less-liquid securities, including equity securities, corporate bonds and asset-backed securities. The tenor of Citi's matched book liabilities is generally equal to or longer than the tenor of the corresponding matched book assets. The remainder of the secured funding activity in the broker-dealer subsidiaries serves to fund securities inventory held in the context of market making and customer activities. To maintain reliable funding under a wide range of market conditions, including under periods of stress, Citi manages these activities by taking into consideration the quality of the underlying collateral and stipulating financing tenor. The weighted average maturity of Citi's secured funding of less-liquid securities inventory was greater than 110 days as of March 31, 2019.

Citi manages the risks in its secured funding by conducting daily stress tests to account for changes in capacity, tenors, haircut, collateral profile and client actions. Additionally, Citi maintains counterparty diversification by establishing concentration triggers and assessing counterparty reliability and stability under stress. Citi generally sources secured funding from more than 150 counterparties.

Credit Ratings

While not included in the table below, the long- and short-term ratings of Citigroup Global Markets Holdings Inc. (CGMHI) were BBB+/A-2 at Standard & Poor's and A/F1 at Fitch as of March 31, 2019.

Ratings as of March 31, 2019

	Citigroup Inc.			Citibank, N.A.		
	Senior debt	Commercial paper	Outlook	Long-term	Short-term	Outlook
Fitch Ratings (Fitch)	A	F1	Stable	A+	F1	Stable
Moody's Investors Service (Moody's)	A3	P-2	Stable	Aa3	P-1	Stable
Standard & Poor's (S&P)	BBB+	A-2	Stable	A+	A-1	Stable

Potential Impacts of Ratings Downgrades

Ratings downgrades by Moody's, Fitch or S&P could negatively impact Citigroup's and/or Citibank's funding and liquidity due to reduced funding capacity, including derivative triggers, which could take the form of cash obligations and collateral requirements.

The following information is provided for the purpose of analyzing the potential funding and liquidity impact to Citigroup and Citibank of a hypothetical, simultaneous ratings downgrade across all three major rating agencies. This analysis is subject to certain estimates, estimation methodologies, judgments and uncertainties. Uncertainties include potential ratings limitations that certain entities may have with respect to permissible counterparties, as well as general subjective counterparty behavior. For example, certain corporate customers and markets counterparties could re-evaluate their business relationships with Citi and limit transactions in certain contracts or market instruments with Citi. Changes in counterparty behavior could impact Citi's funding and liquidity, as well as the results of operations of certain of its businesses. The actual impact to Citigroup or Citibank is unpredictable and may differ materially from the potential funding and liquidity impacts described below. For additional information on the impact of credit rating changes on Citi and its applicable subsidiaries, see "Risk Factors—Liquidity Risks" in Citi's 2018 Annual Report on Form 10-K.

Citigroup Inc. and Citibank—Potential Derivative Triggers

As of March 31, 2019, Citi estimates that a hypothetical one-notch downgrade of the senior debt/long-term rating of Citigroup Inc. across all three major rating agencies could impact Citigroup's funding and liquidity due to derivative triggers by approximately \$0.3 billion, compared to \$0.2 billion as of December 31, 2018. Other funding sources, such as secured financing transactions and other margin requirements, for which there are no explicit triggers, could also be adversely affected.

As of March 31, 2019, Citi estimates that a hypothetical one-notch downgrade of the senior debt/long-term rating of Citibank across all three major rating agencies could impact Citibank's funding and liquidity by approximately \$0.5 billion, unchanged from December 31, 2018.

In total, Citi estimates that a one-notch downgrade of Citigroup and Citibank, across all three major rating agencies, could result in increased aggregate cash obligations and collateral requirements of approximately \$0.8 billion, compared to \$0.7 billion as of December 31, 2018 (see also Note 19 to the Consolidated Financial Statements). As detailed under "High-Quality Liquid Assets" above, the liquidity resources that are eligible for inclusion in the calculation of Citi's consolidated HQLA were approximately \$320 billion for Citibank and approximately \$75 billion for Citi's non-bank and other entities, for a total of approximately \$395 billion for the quarter ended March 31, 2019. These liquidity resources are available in part as a contingency for the potential events described above.

In addition, a broad range of mitigating actions are currently included in Citigroup's and Citibank's contingency funding plans. For Citigroup, these mitigating factors include, but are not limited to, accessing surplus funding

capacity from existing clients, tailoring levels of secured lending and adjusting the size of select trading books and collateralized borrowings from certain Citibank subsidiaries. Mitigating actions available to Citibank include, but are not limited to, selling or financing highly liquid government securities, tailoring levels of secured lending, adjusting the size of select trading assets, reducing loan originations and renewals, raising additional deposits or borrowing from the FHLB or central banks. Citi believes these mitigating actions could

substantially reduce the funding and liquidity risk, if any, of the potential downgrades described above.

Citibank—Additional Potential Impacts

In addition to the above derivative triggers, Citi believes that a potential downgrade of Citibank's senior debt/long-term rating across any of the three major rating agencies could also have an adverse impact on the commercial paper/short-term rating of Citibank. As of March 31, 2019, Citibank had liquidity commitments of approximately \$13.1 billion to consolidated asset-backed commercial paper conduits, compared to \$13.2 billion as of December 31, 2018 (as referenced in Note 18 to the Consolidated Financial Statements).

In addition to the above-referenced liquidity resources of certain Citibank entities, Citibank could reduce the funding and liquidity risk, if any, of the potential downgrades described above through mitigating actions, including repricing or reducing certain commitments to commercial paper conduits. In the event of the potential downgrades described above, Citi believes that certain corporate customers could re-evaluate their deposit relationships with Citibank. This re-evaluation could result in clients adjusting their discretionary deposit levels or changing their depository institution, which could potentially reduce certain deposit levels at Citibank. However, Citi could choose to adjust pricing, offer alternative deposit products to its existing customers or seek to attract deposits from new customers, in addition to the mitigating actions referenced above.

MARKET RISK

Market risk emanates from both Citi's trading and non-trading portfolios. For additional information on market risk and market risk management at Citi, see "Market Risk" and "Risk Factors" in Citi's 2018 Annual Report on Form 10-K.

Market Risk of Non-Trading Portfolios

The following table sets forth the estimated impact to Citi's net interest revenue, AOCI and the Common Equity Tier 1 Capital ratio (on a fully implemented basis), each assuming an unanticipated parallel instantaneous 100 basis point (bps) increase in interest rates:

<i>In millions of dollars, except as otherwise noted</i>	Mar. 31, 2019	Dec. 31, 2018	Mar. 31, 2018
Estimated annualized impact to net interest revenue			
U.S. dollar ⁽¹⁾	\$527	\$758	\$1,243
All other currencies	677	661	651
Total	\$1,204	\$1,419	\$1,894
As a percentage of average interest-earning assets	0.07	% 0.08	% 0.11
Estimated initial impact to AOCI (after-tax) ⁽²⁾	\$(3,828)	\$(3,920)	\$(4,955)
Estimated initial impact on Common Equity Tier 1 Capital ratio (bps)	(25)	(28)	(33)

Certain trading-oriented businesses within Citi have accrual-accounted positions that are excluded from the estimated impact to net interest revenue in the table, (1) since these exposures are managed economically in combination with mark-to-market positions. The U.S. dollar interest rate exposure associated with these businesses was \$(204) million for a 100 bps instantaneous increase in interest rates as of March 31, 2019.

(2) Includes the effect of changes in interest rates on AOCI related to investment securities, cash flow hedges and pension liability adjustments.

The estimated impact to net interest revenue decreased on a sequential basis, reflecting changes in balance sheet composition, including increased sensitivity in deposits combined with Citi Treasury positioning. The decrease in the estimated impact to AOCI primarily reflected changes to the positioning of Citi Treasury's investment securities and related interest rate derivatives portfolio.

In the event of an unanticipated parallel instantaneous 100 bps increase in interest rates, Citi expects that the negative impact to AOCI would be offset in stockholders' equity through the combination of expected incremental net interest

revenue and the expected recovery of the impact on AOCI through accretion of Citi's investment portfolio over a period of time. As of March 31, 2019, Citi expects that the negative \$3.8 billion impact to AOCI in such a scenario could potentially be offset over approximately 21 months.

The following table sets forth the estimated impact to Citi's net interest revenue, AOCI and the Common Equity Tier 1 Capital ratio (on a fully implemented basis) under five different changes in interest rate scenarios for the U.S. dollar and Citi's other currencies.

<i>In millions of dollars, except as otherwise noted</i>	Scenario 1	Scenario 2	Scenario 3	Scenario 4	Scenario 5
Overnight rate change (bps)	100	100	—	—	(100)
10-year rate change (bps)	100	—	100	(100)	(100)
Estimated annualized impact to net interest revenue					
U.S. dollar	\$527	\$481	\$35	\$(52)	\$(810)
All other currencies	677	628	39	(39)	(532)
Total	\$1,204	\$1,109	\$74	\$(91)	\$(1,342)
Estimated initial impact to AOCI (after-tax) ⁽¹⁾	\$(3,828)	\$(2,312)	\$(1,620)	\$1,116	\$3,141
Estimated initial impact to Common Equity Tier 1 Capital ratio (bps)	(25)	(15)	(11)	7	19

Edgar Filing: CITIGROUP INC - Form 10-Q

Note: Each scenario assumes that the rate change will occur instantaneously. Changes in interest rates for maturities between the overnight rate and the 10-year rate are interpolated.

(1) Includes the effect of changes in interest rates on AOCI related to investment securities, cash flow hedges and pension liability adjustments.

56

As shown in the table above, the magnitude of the impact to Citi's net interest revenue and AOCI is greater under scenario 2 as compared to scenario 3. This is because the combination of changes to Citi's investment portfolio, partially offset by changes related to Citi's pension liabilities, results in a net position that is more sensitive to rates at shorter- and intermediate-term maturities.

Changes in Foreign Exchange Rates—Impacts on AOCI and Capital

As of March 31, 2019, Citi estimates that an unanticipated parallel instantaneous 5% appreciation of the U.S. dollar against all of the other currencies in which Citi has invested capital could reduce Citi's tangible common equity (TCE) by approximately \$1.5 billion, or 1.0%, as a result of changes to Citi's foreign currency translation adjustment in AOCI, net of hedges. This impact would be primarily due to changes in the value of the Mexican peso, the Euro and the Indian rupee.

This impact is also before any mitigating actions Citi may take, including ongoing management of its foreign currency translation exposure. Specifically, as currency movements change the value of Citi's net investments in foreign currency-denominated capital, these movements also change the value of Citi's risk-weighted assets denominated in those currencies. This, coupled with Citi's foreign currency hedging strategies, such as foreign currency borrowings, foreign currency forwards and other currency hedging instruments, lessens the impact of foreign currency movements on Citi's Common Equity Tier 1 Capital ratio. Changes in these hedging strategies, as well as hedging costs, divestitures and tax impacts, can further affect the actual impact of changes in foreign exchange rates on Citi's capital as compared to an unanticipated parallel shock, as described above.

The effect of Citi's ongoing management strategies with respect to changes in foreign exchange rates and the impact of these changes on Citi's TCE and Common Equity Tier 1 Capital ratio are shown in the table below. For additional information on the changes in AOCI, see Note 17 to the Consolidated Financial Statements.

	For the quarter ended		
	Mar. 31, 2019	Dec. 31, 2018	Mar. 31, 2018
<i>In millions of dollars, except as otherwise noted</i>			
Change in FX spot rate ⁽¹⁾	0.4	(1.6)	2.5
Change in TCE due to FX translation, net of hedges	\$65	\$(491)	\$676
As a percentage of TCE	—	%(0.3)	%(0.4)
Estimated impact to Common Equity Tier 1 Capital ratio (on a fully implemented basis) due to changes in FX translation, net of hedges (bps)	—	(1)	(2)

(1)FX spot rate change is a weighted average based upon Citi's quarterly average GAAP capital exposure to foreign countries.

Interest Revenue/Expense and Net Interest Margin (NIM)

	1st Qtr.	4th Qtr.	1st Qtr.	Change
<i>In millions of dollars, except as otherwise noted</i>	2019	2018	2018	1Q19 vs. 1Q18
Interest revenue ⁽¹⁾	\$19,140	\$18,845	\$16,396	17 %
Interest expense ⁽²⁾	7,317	6,853	5,160	42
Net interest revenue	\$11,823	\$11,992	\$11,236	5 %
Interest revenue—average rate	4.40 %	4.26 %	3.85 %	55 bps
Interest expense—average rate	2.10	1.95	1.56	54 bps
Net interest margin ⁽³⁾⁽⁴⁾	2.72	2.71	2.64	8 bps

Interest-rate benchmarks

Two-year U.S. Treasury note—average rate	2.49 %	2.80 %	2.16 %	33 bps
10-year U.S. Treasury note—average rate	2.65	3.04	2.76	(11) bps
10-year vs. two-year spread	16 bps	24 bps	60 bps	

Note: All interest expense amounts include FDIC, as well as other similar deposit insurance assessments outside of the U.S. As of the fourth quarter of 2018, Citi's FDIC surcharge was eliminated (approximately \$130 million per quarter).

Net interest revenue includes the taxable equivalent adjustments related to the tax-exempt bond portfolio (based on the U.S. federal statutory tax rates of 21%

(1) in 2019 and 2018) of \$64 million, \$69 million and \$64 million for the three months ended March 31, 2019, December 31, 2018 and March 31, 2018, respectively.

Interest expense associated with certain hybrid financial instruments, which are classified as *Long-term debt* and accounted for at fair value, is reported

(2) together with any changes in fair value as part of *Principal transactions* in the Consolidated Statement of Income and is therefore not reflected in *Interest expense* in the table above.

(3) The average rate on interest revenue and net interest margin reflects the taxable equivalent gross-up adjustment. See footnote 1 on "Average Balances and Interest Rates—Assets" below.

(4) Citi's net interest margin (NIM) is calculated by dividing net interest revenue by average interest-earning assets.

Citi's net interest revenue in the first quarter of 2019 increased 5% to \$11.8 billion (as set forth in the table above, up 5% on a taxable equivalent basis) versus the prior-year period. Excluding the impact of FX translation, net interest revenue increased 8%, or approximately \$860 million. The increase in net interest revenue was driven mainly by higher interest rates, loan growth and a favorable loan mix as well as the impact of elimination of the FDIC surcharge. The increase was partially offset by a modest decrease from the lower trading-related net interest revenue and the continued wind-down of legacy assets.

As set forth above, Citi's NIM was 2.72% on a taxable equivalent basis in the first quarter of 2019, an increase of 1 basis point from the prior quarter. The increase reflected higher rates and improved loan mix.

Additional Interest Rate Details**Average Balances and Interest Rates—Assets⁽¹⁾⁽²⁾⁽³⁾****Taxable Equivalent Basis**

	Average volume			Interest revenue			% Average rate		
	1st Qtr.	4th Qtr.	1st Qtr.	1st Qtr.	4th Qtr.	1st Qtr.	1st Qtr.	4th Qtr.	1st Qtr.
<i>In millions of dollars, except rates</i>	2019	2018	2018	2019	2018	2018	2019	2018	2018
Assets									
Deposits with banks⁽⁴⁾	\$171,369	\$175,251	\$170,867	\$607	\$649	\$432	1.44 %	1.47 %	1.03 %
Federal funds sold and securities borrowed or purchased under agreements to resell⁽⁵⁾									
In U.S. offices	\$152,530	\$151,760	\$140,357	\$1,262	\$1,202	\$713	3.36 %	3.14 %	2.06 %
In offices outside the U.S. ⁽⁴⁾	123,109	124,372	113,920	528	490	326	1.74	1.56	1.16
Total	\$275,639	\$276,132	\$254,277	\$1,790	\$1,692	\$1,039	2.63 %	2.43 %	1.66 %
Trading account assets⁽⁶⁾⁽⁷⁾									
In U.S. offices	\$95,904	\$93,877	\$97,558	\$940	\$938	\$869	3.98 %	3.96 %	3.61 %
In offices outside the U.S. ⁽⁴⁾	124,673	112,983	118,603	752	567	512	2.45	1.99	1.75
Total	\$220,577	\$206,860	\$216,161	\$1,692	\$1,505	\$1,381	3.11 %	2.89 %	2.59 %
Investments									
In U.S. offices									
Taxable	\$225,733	\$232,169	\$229,407	\$1,509	\$1,449	\$1,224	2.71 %	2.48 %	2.16 %
Exempt from U.S. income tax	16,287	16,838	17,531	129	181	170	3.21	4.26	3.93
In offices outside the U.S. ⁽⁴⁾	108,988	103,144	105,307	940	907	877	3.50	3.49	3.38
Total	\$351,008	\$352,151	\$352,245	\$2,578	\$2,537	\$2,271	2.98 %	2.86 %	2.61 %
Loans (net of unearned income)⁽⁸⁾									
In U.S. offices	\$393,398	\$392,460	\$380,357	\$7,649	\$7,606	\$6,732	7.89 %	7.69 %	7.18 %
In offices outside the U.S. ⁽⁴⁾	285,811	283,014	287,568	4,341	4,375	4,177	6.16	6.13	5.89
Total	\$679,209	\$675,474	\$667,925	\$11,990	\$11,981	\$10,909	7.16 %	7.04 %	6.62 %
Other interest-earning assets⁽⁹⁾	\$66,925	\$69,243	\$66,761	\$483	\$481	\$364	2.93 %	2.76 %	2.21 %
Total interest-earning assets	\$1,764,727	\$1,755,111	\$1,728,236	\$19,140	\$18,845	\$16,396	4.40 %	4.26 %	3.85 %
Non-interest-earning assets ⁽⁶⁾	\$174,687	\$181,680	\$175,987						
Total assets	\$1,939,414	\$1,936,791	\$1,904,223						

Net interest revenue includes the taxable equivalent adjustments related to the tax-exempt bond portfolio (based on the U.S. federal statutory tax rates of 21% (1) in 2019 and 2018) of \$64 million, \$69 million and \$64 million for the three months ended March 31, 2019, December 31, 2018 and March 31, 2018, respectively.

(2) Interest rates and amounts include the effects of risk management activities associated with the respective asset categories.

(3) Monthly or quarterly averages have been used by certain subsidiaries where daily averages are unavailable.

(4) Average rates reflect prevailing local interest rates, including inflationary effects and monetary corrections in certain countries.

(5) Average volumes of securities borrowed or purchased under agreements to resell are reported net pursuant to ASC 210-20-45. However, *Interest revenue* excludes the impact of ASC 210-20-45.

(6) The fair value carrying amounts of derivative contracts are reported net, pursuant to ASC 815-10-45, in *Non-interest-earning assets* and *Other non-interest-bearing liabilities*.

(7) *Interest expense* on *Trading account liabilities* of ICG is reported as a reduction of *Interest revenue*. *Interest revenue* and *Interest expense* on cash collateral positions are reported in interest on *Trading account assets* and *Trading account liabilities*, respectively.

(8) Includes cash-basis loans.

(9) Includes brokerage receivables.

Average Balances and Interest Rates—Liabilities and Equity, and Net Interest Revenue⁽¹⁾⁽²⁾⁽³⁾**Taxable Equivalent Basis**

	Average volume			Interest expense			% Average rate		
	1st Qtr.	4th Qtr.	1st Qtr.	1st Qtr.	4th Qtr.	1st Qtr.	1st Qtr.	4th Qtr.	1st Qtr.
<i>In millions of dollars, except rates</i>	2019	2018	2018	2019	2018	2018	2019	2018	2018
Liabilities									
Deposits									
In U.S. offices ⁽⁴⁾	\$366,247	\$354,613	\$323,355	\$1,489	\$1,331	\$897	1.65 %	1.49 %	1.13 %
In offices outside the U.S. ⁽⁵⁾	473,142	463,533	446,416	1,538	1,464	1,100	1.32	1.25	1.00
Total	\$839,389	\$818,146	\$769,771	\$3,027	\$2,795	\$1,997	1.46 %	1.36 %	1.05 %
Federal funds purchased and securities loaned or sold under agreements to repurchase⁽⁶⁾									
In U.S. offices	\$111,033	\$104,647	\$99,015	\$1,107	\$1,048	\$604	4.04 %	3.97 %	2.47 %
In offices outside the U.S. ⁽⁵⁾	72,904	72,411	65,450	482	418	345	2.68	2.29	2.14
Total	\$183,937	\$177,058	\$164,465	\$1,589	\$1,466	\$949	3.50 %	3.28 %	2.34 %
Trading account liabilities⁽⁷⁾⁽⁸⁾									
In U.S. offices	\$40,163	\$40,735	\$33,996	\$196	\$178	\$127	1.98 %	1.73 %	1.52 %
In offices outside the U.S. ⁽⁵⁾	55,127	59,157	57,725	131	99	88	0.96	0.66	0.62
Total	\$95,290	\$99,892	\$91,721	\$327	\$277	\$215	1.39 %	1.10 %	0.95 %
Short-term borrowings⁽⁹⁾									
In U.S. offices	\$75,440	\$80,903	\$89,202	\$571	\$555	\$389	3.07 %	2.72 %	1.77 %
In offices outside the U.S. ⁽⁵⁾	23,740	23,693	23,482	81	82	82	1.38	1.37	1.42
Total	\$99,180	\$104,596	\$112,684	\$652	\$637	\$471	2.67 %	2.42 %	1.70 %
Long-term debt⁽¹⁰⁾									
In U.S. offices	\$191,903	\$193,317	\$199,924	\$1,685	\$1,637	\$1,482	3.56 %	3.36 %	3.01 %
In offices outside the U.S. ⁽⁵⁾	5,060	4,857	4,353	37	41	46	2.97	3.35	4.29
Total	\$196,963	\$198,174	\$204,277	\$1,722	\$1,678	\$1,528	3.55 %	3.36 %	3.03 %
Total interest-bearing liabilities	\$1,414,759	\$1,397,866	\$1,342,918	\$7,317	\$6,853	\$5,160	2.10 %	1.95 %	1.56 %
Demand deposits in U.S. offices	\$26,893	\$32,629	\$35,528						
Other non-interest-bearing liabilities ⁽⁷⁾	301,259	310,369	324,002						
Total liabilities	\$1,742,911	\$1,740,864	\$1,702,448						
Citigroup stockholders' equity	\$195,705	\$195,101	\$200,833						
Noncontrolling interest	798	827	942						
Total equity	\$196,503	\$195,928	\$201,775						
Total liabilities and stockholders' equity	\$1,939,414	\$1,936,792	\$1,904,223						
Net interest revenue as a percentage of average interest-earning assets⁽¹¹⁾									
In U.S. offices	\$996,567	\$1,007,400	\$973,752	\$7,232	\$7,423	\$6,717	2.94 %	2.92 %	2.80 %
In offices outside the U.S. ⁽⁶⁾	768,160	747,711	754,484	4,591	4,569	4,519	2.42	2.42	2.43
Total	\$1,764,727	\$1,755,111	\$1,728,236	\$11,823	\$11,992	\$11,236	2.72 %	2.71 %	2.64 %

Net interest revenue includes the taxable equivalent adjustments related to the tax-exempt bond portfolio (based on the U.S. federal statutory tax rates of 21%

(1) in 2019 and 2018) of \$64 million, \$69 million and \$64 million for the three months ended March 31, 2019, December 31, 2018 and March 31, 2018, respectively.

(2) Interest rates and amounts include the effects of risk management activities associated with the respective liability categories.

(3) Monthly or quarterly averages have been used by certain subsidiaries where daily averages are unavailable.

(4) Consists of other time deposits and savings deposits. Savings deposits are made up of insured money market accounts, NOW accounts and other savings deposits. The interest expense on savings deposits includes FDIC deposit insurance assessments.

(5) Average rates reflect prevailing local interest rates, including inflationary effects and monetary corrections in certain countries.

(6) Average volumes of securities sold under agreements to repurchase are reported net pursuant to ASC 210-20-45. However, *Interest expense* excludes the impact of ASC 210-20-45.

Edgar Filing: CITIGROUP INC - Form 10-Q

(7) The fair value carrying amounts of derivative contracts are reported net, pursuant to ASC 815-10-45, in *Non-interest-earning assets* and *Other non-interest-bearing liabilities*.

60

(8) *Interest expense on Trading account liabilities of ICG is reported as a reduction of Interest revenue. Interest revenue and Interest expense on cash collateral positions are reported in interest on Trading account assets and Trading account liabilities, respectively.*

(9) Includes brokerage payables.

(10) Excludes hybrid financial instruments and beneficial interests in consolidated VIEs that are classified as *Long-term debt*, as the changes in fair value for these obligations are recorded in *Principal transactions*.

(11) Includes allocations for capital and funding costs based on the location of the asset.

Analysis of Changes in Interest Revenue⁽¹⁾⁽²⁾⁽³⁾

	1st Qtr. 2019 vs. 4th Qtr. 2018			1st Qtr. 2019 vs. 1st Qtr. 2018		
	Increase (decrease) due to change in:			Increase (decrease) due to change in:		
<i>In millions of dollars</i>	Average volume			Average volume		
	rate			rate		
	change			change		
	Net			Net		
	\$			\$		
Deposits with banks ⁽⁴⁾	\$(14)	\$(28)	\$(42)	\$1	\$174	\$175
Federal funds sold and securities borrowed or purchased under agreements to resell						
In U.S. offices	\$6	\$54	\$60	\$67	\$482	\$549
In offices outside the U.S. ⁽⁴⁾	(5)	43	38	28	174	202
Total	\$1	\$97	\$98	\$95	\$656	\$751
Trading account assets ⁽⁵⁾						
In U.S. offices	\$20	\$(18)	\$2	\$(15)	\$86	\$71
In offices outside the U.S. ⁽⁴⁾	63	122	185	27	213	240
Total	\$83	\$104	\$187	\$12	\$299	\$311
Investments ⁽¹⁾						
In U.S. offices	\$(46)	\$54	\$8	\$(28)	\$272	\$244
In offices outside the U.S. ⁽⁴⁾	51	(18)	33	31	32	63
Total	\$5	\$36	\$41	\$3	\$304	\$307
Loans (net of unearned income) ⁽⁶⁾						
In U.S. offices	\$18	\$25	\$43	\$237	\$680	\$917
In offices outside the U.S. ⁽⁴⁾	43	(77)	(34)	(26)	190	164
Total	\$61	\$(52)	\$9	\$211	\$870	\$1,081
Other interest-earning assets ⁽⁷⁾	\$(16)	\$18	\$2	\$1	\$118	\$119
Total interest revenue	\$120	\$175	\$295	\$323	\$2,421	\$2,744

(1) The taxable equivalent adjustment is related to the tax-exempt bond portfolio based on the U.S. federal statutory tax rates of 21% in 2019 and 2018 and is included in this presentation.

(2) Rate/volume variance is allocated based on the percentage relationship of changes in volume and changes in rate to the total net change.

(3) Detailed average volume, *Interest revenue* and *Interest expense* exclude *Discontinued operations*. See Note 2 to the Consolidated Financial Statements.

(4) Changes in average rates reflect changes in prevailing local interest rates, including inflationary effects and monetary corrections in certain countries.

(5) *Interest expense on Trading account liabilities of ICG is reported as a reduction of Interest revenue. Interest revenue and Interest expense on cash collateral positions are reported in interest on Trading account assets and Trading account liabilities, respectively.*

(6) Includes cash-basis loans.

(7) Includes brokerage receivables.

Analysis of Changes in Interest Expense and Net Interest Revenue⁽¹⁾⁽²⁾⁽³⁾

	1st Qtr. 2019 vs. 4th Qtr. 2018		1st Qtr. 2019 vs. 1st Qtr. 2018			
	Increase (decrease) due to change in:		Increase (decrease) due to change in:			
<i>In millions of dollars</i>	Average volume	Average rate	Average volume	Average rate	Net change	
Deposits						
In U.S. offices	\$45	\$113	\$158	\$131	\$461	\$592
In offices outside the U.S. ⁽⁴⁾	31	43	74	69	369	438
Total	\$76	\$156	\$232	\$200	\$830	\$1,030
Federal funds purchased and securities loaned or sold under agreements to repurchase						
In U.S. offices	\$64	\$(5)	\$59	\$81	\$422	\$503
In offices outside the U.S. ⁽⁴⁾	3	61	64	42	95	137
Total	\$67	\$56	\$123	\$123	\$517	\$640
Trading account liabilities⁽⁵⁾						
In U.S. offices	\$(3)	\$21	\$18	\$26	\$43	\$69
In offices outside the U.S. ⁽⁴⁾	(7)	39	32	(4)	47	43
Total	\$(10)	\$60	\$50	\$22	\$90	\$112
Short-term borrowings⁽⁶⁾						
In U.S. offices	\$(39)	\$55	\$16	\$(68)	\$250	\$182
In offices outside the U.S. ⁽⁴⁾	—	(1)	(1)	1	(2)	(1)
Total	\$(39)	\$54	\$15	\$(67)	\$248	\$181
Long-term debt						
In U.S. offices	\$(12)	\$60	\$48	\$(61)	\$264	\$203
In offices outside the U.S. ⁽⁴⁾	2	(6)	(4)	7	(16)	(9)
Total	\$(10)	\$54	\$44	\$(54)	\$248	\$194
Total interest expense	\$84	\$380	\$464	\$224	\$1,933	\$2,157
Net interest revenue	\$36	\$(205)	\$(169)	\$100	\$487	\$587

(1) The taxable equivalent adjustment is related to the tax-exempt bond portfolio based on the U.S. federal statutory tax rates of 21% in 2019 and 2018 and is included in this presentation.

(2) Rate/volume variance is allocated based on the percentage relationship of changes in volume and changes in rate to the total net change.

(3) Detailed average volume, *Interest revenue* and *Interest expense* exclude *Discontinued operations*. See Note 2 to the Consolidated Financial Statements.

(4) Changes in average rates reflect changes in prevailing local interest rates, including inflationary effects and monetary corrections in certain countries.

(5) *Interest expense* on *Trading account liabilities* of ICG is reported as a reduction of *Interest revenue*. *Interest revenue* and *Interest expense* on cash collateral positions are reported in interest on *Trading account assets* and *Trading account liabilities*, respectively.

(6) Includes brokerage payables.

Market Risk of Trading Portfolios**Value at Risk**

As of March 31, 2019, Citi estimates that the conservative features of its VAR calibration contributed an approximate 26% add-on to what would be a VAR estimated under the assumption of stable and perfectly normal distributed markets. As of December 31, 2018, the add-on was 20%.

As set forth in the table below, Citi's average trading VAR as of March 31, 2019 decreased compared to December 31, 2018. The decrease was mainly due to lower interest rate risk in the *Markets* businesses within *ICG*. The decrease of average trading and credit portfolio VAR was in line with the decrease in average trading VAR.

Quarter-end and Average Trading VAR and Trading and Credit Portfolio VAR

<i>In millions of dollars</i>	First Quarter		Fourth Quarter		First Quarter	
	March 31, 2019	Average	December 31, 2018	Average	March 31, 2018	Average
Interest rate	\$ 32	\$ 37	\$ 48	\$ 54	\$ 84	\$ 68
Credit spread	43	48	55	51	52	49
Covariance adjustment ⁽¹⁾	(21)	(23)	(23)	(22)	(24)	(25)
Fully diversified interest rate and credit spread ⁽²⁾	\$ 54	\$ 62	\$ 80	\$ 83	\$ 112	\$ 92
Foreign exchange	15	26	18	21	33	30
Equity	20	17	25	23	20	22
Commodity	30	28	23	20	19	20
Covariance adjustment ⁽¹⁾	(66)	(67)	(66)	(65)	(73)	(71)
Total trading VAR—all market risk factors, including general and specific risk (excluding credit portfolios)⁽²⁾	\$ 53	\$ 66	\$ 80	\$ 82	\$ 111	\$ 93
Specific risk-only component ⁽³⁾	\$ 2	\$ 3	\$ 4	\$ 78	\$ 3	\$ 3
Total trading VAR—general market risk factors only (excluding credit portfolios)	\$ 51	\$ 63	\$ 76	\$ 4	\$ 108	\$ 90
Incremental impact of the credit portfolio ⁽⁴⁾	\$ 14	\$ 15	\$ 18	\$ 13	\$ 5	\$ 9
Total trading and credit portfolio VAR	\$ 67	\$ 81	\$ 98	\$ 95	\$ 116	\$ 102

Covariance adjustment (also known as diversification benefit) equals the difference between the total VAR and the sum of the VARs tied to each individual risk type. The benefit reflects the fact that the risks within each and across risk types are not perfectly correlated and, consequently, the total VAR on a given day will be lower than the sum of the VARs relating to each individual risk type. The determination of the primary drivers of changes to the covariance adjustment is made by an examination of the impact of both model parameter and position changes.

(2) The total trading VAR includes mark-to-market and certain fair value option trading positions in *ICG*, with the exception of hedges to the loan portfolio, fair value option loans and all CVA exposures. Available-for-sale and accrual exposures are not included.

(3) The specific risk-only component represents the level of equity and fixed income issuer-specific risk embedded in VAR.

The credit portfolio is composed of mark-to-market positions associated with non-trading business units including Citi Treasury, the CVA relating to derivative counterparties and all associated CVA hedges. FVA and DVA are not included. The credit portfolio also includes hedges to the loan portfolio, fair value option loans and hedges to the leveraged finance pipeline within capital markets origination in *ICG*.

The table below provides the range of market factor VARs associated with Citi's total trading VAR, inclusive of specific risk:

	First Quarter 2019	LowHigh	Fourth Quarter 2018	LowHigh	First Quarter 2018	LowHigh
<i>In millions of dollars</i>						
Interest rate	\$ 30	\$ 58	\$ 34	\$ 81	\$ 50	\$ 89
Credit spread	41	55	45	53	45	53
Fully diversified interest rate and credit spread	\$ 51	\$ 89	\$ 61	\$ 106	\$ 78	\$ 117
Foreign exchange	15	34	15	26	24	44
Equity	10	29	17	33	16	32
Commodity	19	43	17	23	16	23
Total trading	\$ 53	\$ 87	\$ 62	\$ 102	\$ 79	\$ 118
Total trading and credit portfolio	62	103	74	112	88	124

Note: No covariance adjustment can be inferred from the above table as the high and low for each market factor will be from different close-of-business dates.

The following table provides the VAR for *ICG*, excluding the CVA relating to derivative counterparties, hedges of CVA, fair value option loans and hedges to the loan portfolio:

	Mar. 31, 2019
<i>In millions of dollars</i>	
Total—all market risk factors, including general and specific risk	
Average—during quarter	\$ 65
High—during quarter	86
Low—during quarter	53

Regulatory VAR Back-testing

In accordance with Basel III, Citi is required to perform back-testing to evaluate the effectiveness of its Regulatory VAR model. Regulatory VAR back-testing is the process in which the daily one-day VAR, at a 99% confidence interval, is compared to the buy-and-hold profit and loss (i.e., the profit and loss impact if the portfolio is held constant at the end of the day and re-priced the following day). Buy-and-hold profit and loss represents the daily mark-to-market profit and loss attributable to price movements in covered positions from the close of the previous business day. Buy-and-hold profit and loss excludes realized trading revenue, net interest, fees and commissions, intra-day trading profit and loss and changes in reserves.

Based on a 99% confidence level, Citi would expect two to three days in any one year where buy-and-hold losses exceeded the Regulatory VAR. Given the conservative calibration of Citi's VAR model (as a result of taking the greater of short- and long-term volatilities and fat-tail scaling of volatilities), Citi would expect fewer exceptions under normal and stable market conditions. Periods of unstable market conditions could increase the number of back-testing exceptions.

As of March 31, 2019, there was one back-testing exception observed for Citi's Regulatory VAR for the prior 12 months, due to market moves triggered by political events in Italy.

STRATEGIC RISK

For additional information on strategic risk at Citi, see “Strategic Risk” in Citi’s 2018 Annual Report on Form 10-K.

Country Risk**Top 25 Country Exposures**

The following table presents Citi’s top 25 exposures by country (excluding the U.S.) as of March 31, 2019. The total exposure as of March 31, 2019 to the top 25 countries disclosed below in combination with the U.S., would represent approximately 96% of Citi’s exposure to all countries. For purposes of the table, loan amounts are reflected in the country where the loan is booked, which is generally based on the domicile of the borrower. For example, a loan to a Chinese subsidiary of a Switzerland-based corporation will generally be categorized as a loan in China. In addition, Citi has

developed regional booking centers in certain countries, most significantly in the United Kingdom (U.K.) and Ireland, in order to more efficiently serve its corporate customers. As an example, with respect to the U.K., only 31% of corporate loans presented in the table below are to U.K. domiciled entities (33% for unfunded commitments), with the balance of the loans predominately to European domiciled counterparties. Approximately 84% of the total U.K. funded loans and 91% of the total U.K. unfunded commitments were investment grade as of March 31, 2019. Trading account assets and investment securities are generally categorized based on the domicile of the issuer of the security of the underlying reference entity. For additional information on the assets included in the table, see the footnotes to the table below.

<i>In billions of dollars</i>	ICG loans ⁽¹⁾	GCB loans	Other funded ⁽²⁾	Unfunded ⁽³⁾	Net MTM on derivatives/repos ⁽⁴⁾	Total hedges (on loans and CVA)	Investment securities ⁽⁵⁾	Trading account assets ⁽⁶⁾	Total as of 1Q19	Total as of 4Q18	Total as of 1Q18	Total as a % of Citi as of 1Q19
United Kingdom	\$ 41.1	\$ —	\$ 4.9	\$ 62.9	\$ 16.5	\$(4.4)	\$ 4.9	\$(3.6)	\$122.3	\$111.6	\$125.7	77.5 %
Mexico	10.0	25.2	0.3	8.1	0.5	(0.7)	)13.7	6.3	63.4	59.6	63.9	3.9
Hong Kong	17.7	13.2	0.8	8.2	1.1	(0.4)	)7.1	2.6	50.3	48.1	45.9	3.1
Singapore	12.2	12.7	0.2	4.7	1.1	(0.2)	)8.6	1.7	41.0	40.7	43.0	2.5
Korea	1.9	18.1	0.2	2.4	1.5	(0.4)	)9.5	0.5	33.7	33.8	35.8	2.1
Ireland	13.3	—	0.8	18.2	0.4	—	—	0.8	33.5	33.7	32.6	2.1
India	4.8	7.1	0.8	5.7	2.1	(0.7)	)9.5	2.7	32.0	30.2	31.7	2.0
Brazil	12.7	—	—	2.9	5.3	(0.9)	)3.5	3.3	26.8	26.0	26.9	1.7
Australia	5.6	9.9	0.2	6.8	1.2	(0.4)	)1.5	(1.9)	22.9	23.5	24.6	1.4
Germany	0.4	—	0.1	6.1	3.6	(3.4)	)9.1	6.3	22.2	17.4	14.7	1.4
Taiwan	5.1	8.8	0.1	1.1	0.5	(0.1)	)1.2	0.9	17.6	17.4	20.3	1.1
China	6.4	4.7	0.4	1.7	0.8	(0.4)	)4.4	(0.6)	17.4	18.0	19.8	1.1
Canada	2.3	0.6	0.4	6.8	2.4	(0.4)	)2.7	0.5	15.3	16.0	15.6	0.9
Poland	3.8	1.9	0.1	3.9	0.1	(0.1)	)4.3	1.3	15.3	13.2	14.7	0.9
Japan	2.6	—	0.1	2.7	3.7	(1.5)	)6.2	0.6	14.4	17.6	18.4	0.9
United Arab Emirates	7.1	1.5	0.1	3.5	0.2	(0.1)	—	0.1	12.4	9.6	11.0	0.8
Malaysia	1.8	4.6	0.3	1.2	0.1	(0.1)	)1.4	0.7	10.0	10.0	10.0	0.6
Jersey	7.0	—	0.3	2.7	0.1	(0.2)	—	—	9.9	10.4	9.0	0.6
Thailand	0.8	2.5	0.1	1.6	—	—	1.4	0.4	6.8	7.4	7.4	0.4

Edgar Filing: CITIGROUP INC - Form 10-Q

Indonesia	2.3	1.0	—	1.5	—	(0.1)	1.2	0.2	6.1	6.3	6.5	0.4
Philippines	0.6	1.3	0.1	0.4	1.3	—	1.8	0.4	5.9	5.3	4.3	0.4
Russia	2.1	0.9	—	0.8	0.4	(0.1)	0.7	(0.1)	4.7	4.6	5.5	0.3
Luxembourg	—	—	—	—	0.8	(0.3)	3.2	0.3	4.0	4.9	5.7	0.2
South Africa	1.2	—	0.1	0.9	0.2	(0.1)	1.6	—	3.9	4.5	4.7	0.2
Argentina	1.7	—	—	0.1	0.6	—	—	0.9	3.3	3.4	4.3	0.2
Total												36.7%

(1) *ICG* loans reflect funded corporate loans and private bank loans, net of unearned income. As of March 31, 2019, private bank loans in the table above totaled \$26.5 billion, concentrated in Hong Kong (\$8.2 billion), Singapore (\$6.8 billion) and the U.K. (\$6.4 billion).

(2) Other funded includes other direct exposure such as accounts receivable, loans HFS, other loans in *Corporate/Other* and investments accounted for under the equity method.

(3) Unfunded exposure includes unfunded corporate lending commitments, letters of credit and other contingencies.

- (4) Net mark-to-market counterparty risk on OTC derivatives and securities lending/borrowing transactions (repos). Exposures are shown net of collateral and inclusive of CVA. Includes margin loans.
- (5) Investment securities include securities available-for-sale, recorded at fair market value, and securities held-to-maturity, recorded at historical cost.
- (6) Trading account assets are shown on a net basis and include issuer risk on cash products and derivative exposure where the underlying reference entity/issuer is located in that country.

Venezuela

Citi continues to monitor the political and economic environment and uncertainties in Venezuela. As of December 31, 2018, Citi's net investment in its on-shore Venezuelan operations was approximately \$40 million. In addition, in early 2015, the Central Bank of Venezuela (BCV) sold gold held at the Bank of England to a Citi entity in the U.K., giving Citi ownership and full legal title to the gold for \$1.6 billion. Simultaneously, the BCV entered into forward purchase agreements (collectively, the Agreements) with Citi, requiring the BCV to purchase the same quantity of gold from Citi on predetermined dates. The next and final such date will be in April 2020 at which time the BCV will be required to purchase the remaining amount of gold from Citi under the terms of the Agreements. Citi believes it is protected against market and credit risk related to the Agreements. The Agreements were accounted for as a financing on Citi's books under ASC 470-40.

Potential Exit of U.K. from EU

As widely reported, the U.K. and EU agreed to extend the U.K.'s scheduled exit from the EU to October 31, 2019. For additional information regarding the U.K.'s potential exit from the EU, see "Risk Factors—Strategic Risk" and "Strategic Risk—Potential Exit from U.K. from EU" in Citi's 2018 Annual Report on Form 10-K.

INCOME TAXES

Deferred Tax Assets

For additional information on Citi's deferred tax assets (DTAs), see "Risk Factors—Strategic Risks," "Significant Accounting Policies and Significant Estimates—Income Taxes" and Notes 1 and 9 to the Consolidated Financial Statements in Citi's 2018 Annual Report on Form 10-K.

At March 31, 2019, Citigroup had recorded net DTAs of approximately \$22.8 billion, a decrease of \$0.1 billion from December 31, 2018. The decrease for the quarter was primarily driven by gains in *Other comprehensive income*.

The table below summarizes Citi's net DTAs balance:

<i>Jurisdiction/Component</i>	DTAs balance	
<i>In billions of dollars</i>	March 31, 2019	December 31, 2018
Total U.S.	\$20.6	\$ 20.7
Total foreign	2.2	2.2
Total	\$22.8	\$ 22.9

Of Citi's total net DTAs of \$22.8 billion as of March 31, 2019, \$10.8 billion (primarily relating to net operating losses, foreign tax credits and general business credit carry-forwards, which Citi reduced by \$0.2 billion in the current quarter) was deducted in calculating Citi's regulatory capital. Net DTAs resulting from temporary differences are deducted from regulatory capital if in excess of the 10%/15% limitations (see "Capital Resources" above). For the quarter ended March 31, 2019, Citi did not have any such DTAs. Accordingly, the remaining \$12.0 billion of net DTAs as of March 31, 2019 was not deducted in calculating regulatory capital pursuant to Basel III standards, and was appropriately risk weighted under those rules.

Effective Tax Rate

Citi's effective tax rate for the first quarter of 2019 was 21.2%, compared to 23.7% in the prior-year period. The 21.2% was lower than the roughly 23% expected effective tax rate for 2019 due to certain discrete items. The 23% expected 2019 rate is slightly lower than 2018 due to changes in Citi's earnings mix.

FUTURE APPLICATION OF ACCOUNTING STANDARDS

Accounting for Financial Instruments—Credit Losses

In June 2016, the Financial Accounting Standards Board (FASB) issued ASU No. 2016-13, *Financial Instruments—Credit Losses (Topic 326)*. The ASU introduces a new credit loss methodology, the Current Expected Credit Losses (CECL) methodology, which requires earlier recognition of credit losses, while also providing additional transparency about credit risk.

The CECL methodology utilizes a lifetime “expected credit loss” measurement objective for the recognition of credit losses for loans, held-to-maturity debt securities and other receivables measured at amortized cost at the time the financial asset is originated or acquired. The allowance for credit losses is adjusted each period for changes in expected lifetime credit losses. This methodology replaces the multiple existing impairment methods in current GAAP, which generally require that a loss be incurred before it is recognized. Within the life cycle of a loan or other financial asset, the ASU will generally result in the earlier recognition of the provision for credit losses and the related allowance for credit losses than current practice. For available-for-sale debt securities that Citi intends to hold and where fair value is less than cost, credit-related impairment, if any, will be recognized through an allowance for credit losses and adjusted each period for changes in credit risk.

The CECL methodology represents a significant change from existing GAAP and may result in material changes to the Company’s accounting for financial instruments. The Company is evaluating the effect that ASU 2016-13 will have on its Consolidated Financial Statements and related disclosures. The impact of the ASU will, among other things, depend upon the state of the economy, forecasted macroeconomic conditions and Citi’s portfolios at the date of adoption. Based on an updated preliminary analysis performed in the first quarter of 2019 and forecasts of macroeconomic conditions and exposures at that time, the overall impact was estimated to be an approximate 20% to 30% increase in expected credit loss reserves. The ASU will be effective for Citi as of January 1, 2020. This increase would be reflected as a decrease to opening *Retained earnings*, net of income taxes, at January 1, 2020.

Implementation efforts are underway, including model development, fulfillment of additional data needs for new disclosures and reporting requirements, and drafting of accounting policies. Substantial progress has been made in model development. Model validations and user acceptance testing commenced in the first quarter of 2019, with parallel runs to begin in the third quarter of 2019. The Company intends to utilize a single macroeconomic scenario in estimating expected credit losses. Reasonable and supportable forecast periods and methods to revert to historical averages to arrive at lifetime expected credit losses vary by product.

For additional information on regulatory capital treatment, see “Capital Resources—Regulatory Capital Standards Developments-Regulatory Capital Treatment—Implementation and Transition of the Current Expected Credit

Losses (CECL) Methodology” in Citi’s 2018 Annual Report on Form 10-K.

Subsequent Measurement of Goodwill

In January 2017, the FASB issued ASU No. 2017-04, *Intangibles—Goodwill and Other (Topic 350): Simplifying the Test for Goodwill Impairment*. The ASU simplifies the subsequent measurement of goodwill impairment by eliminating the requirement to calculate the implied fair value of goodwill (i.e., the current Step 2 of the goodwill impairment test) to measure a goodwill impairment charge. Under the ASU, the impairment test is the comparison of the fair value of a reporting unit with its carrying amount (the current Step 1), with the impairment charge being the deficit in fair value but not exceeding the total amount of goodwill allocated to that reporting unit. The simplified one-step impairment test applies to all reporting units (including those with zero or negative carrying amounts). The ASU will be effective for Citi as of January 1, 2020. The impact of the ASU will depend upon the performance of Citi’s reporting units and the market conditions impacting the fair value of each reporting unit going forward.

See Note 1 to the Consolidated Financial Statements for a discussion of “Accounting Changes.”

DISCLOSURE CONTROLS AND PROCEDURES

Citi's disclosure controls and procedures are designed to ensure that information required to be disclosed under the Securities Exchange Act of 1934, as amended, is recorded, processed, summarized and reported within the time periods specified in the SEC's rules and forms, including without limitation that information required to be disclosed by Citi in its SEC filings is accumulated and communicated to management, including the Chief Executive Officer (CEO) and Chief Financial Officer (CFO), as appropriate, to allow for timely decisions regarding required disclosure. Citi's Disclosure Committee assists the CEO and CFO in their responsibilities to design, establish, maintain and evaluate the effectiveness of Citi's disclosure controls and procedures. The Disclosure Committee is responsible for, among other things, the oversight, maintenance and implementation of the disclosure controls and procedures, subject to the supervision and oversight of the CEO and CFO.

Citi's management, with the participation of its CEO and CFO, has evaluated the effectiveness of Citigroup's disclosure controls and procedures (as defined in Rule 13a-15(e) under the Securities Exchange Act of 1934) as of March 31, 2019 and, based on that evaluation, the CEO and CFO have concluded that at that date, Citigroup's disclosure controls and procedures were effective.

DISCLOSURE PURSUANT TO SECTION 219 OF THE IRAN THREAT REDUCTION AND SYRIA HUMAN RIGHTS ACT

Pursuant to Section 219 of the Iran Threat Reduction and Syria Human Rights Act of 2012, which added Section 13(r) to the Securities Exchange Act of 1934, as amended, Citi is required to disclose in its annual or quarterly reports, as applicable, whether it or any of its affiliates knowingly engaged in certain activities, transactions or dealings relating to Iran or with individuals or entities that are subject to sanctions under U.S. law. Disclosure is generally required even where the activities, transactions or dealings were conducted in compliance with applicable law.

During the first quarter of 2019, as a result of an operational error, the Hungarian branch of Citibank Europe plc, a subsidiary of Citibank, acting as the beneficiary bank, inadvertently processed a domestic payment within Hungary for a fee related to the operating expenses of the Iranian Embassy in Budapest. The aggregate value of the payment was HUF 135,636.00 (approximately USD 489.79). The transaction did not result in any revenue for Citi. The transaction was voluntarily self-disclosed to the U.S. Office of Foreign Asset Control (OFAC).

FORWARD-LOOKING STATEMENTS

Certain statements in this Form 10-Q, including but not limited to statements included within the Management's Discussion and Analysis of Financial Condition and Results of Operations, are "forward-looking statements" within the meaning of the rules and regulations of the SEC. In addition, Citigroup also may make forward-looking statements in its other documents filed or furnished with the SEC, and its management may make forward-looking statements orally to analysts, investors, representatives of the media and others.

Generally, forward-looking statements are not based on historical facts but instead represent Citigroup's and its management's beliefs regarding future events. Such statements may be identified by words such as believe, expect, anticipate, intend, estimate, may increase, may fluctuate, target, illustrative, and similar expressions or future or conditional verbs such as will, should, would and could.

Such statements are based on management's current expectations and are subject to risks, uncertainties and changes in circumstances. Actual results and capital and other financial conditions may differ materially from those included in these statements due to a variety of factors, including without limitation (i) the precautionary statements included within each individual business's discussion and analysis of its results of operations above and in Citi's 2018 Annual Report on Form 10-K; (ii) the factors listed and described under "Risk Factors" in Citi's 2018 Annual Report on Form 10-K; and (iii) the risks and uncertainties summarized below:

the potential impact on Citi's ability to return capital to common shareholders, consistent with its capital planning efforts and targets, due to, among other things, regulatory approval, Citi's results of operations, financial condition and effectiveness in managing its level of risk-weighted assets and GSIB surcharge, potential changes to the regulatory capital framework, the CCAR process and the results of regulatory stress tests, such as the proposed integration of the annual stress testing requirements with ongoing regulatory capital requirements, including introduction of a firm-specific "stress capital buffer" (SCB), and any resulting year-to-year variability in the SCB, impact on Citi's estimated management buffer and the impact of incorporating CECL in future stress testing requirements; the ongoing regulatory and other uncertainties and changes faced by financial institutions, including Citi, in the U.S. and globally, such as potential fiscal, monetary and regulatory changes from the U.S. Presidential administration and Congress, potential changes to various aspects of the regulatory capital framework and the terms of and other uncertainties resulting from the U.K.'s potential exit from the European Union, and the potential impact these uncertainties and changes could have on Citi's businesses, results of operations, financial condition, strategy or organizational structure and compliance risks and costs;

Citi's ability to utilize its DTAs (including the foreign tax credit component of its DTAs) and thus reduce the

negative impact of the DTAs on Citi's regulatory capital, including as a result of its ability to generate U.S. taxable income and by the provisions of and guidance issued in connection with Tax Reform;

the potential impact to Citi if its interpretation or application of the complex tax laws to which it is subject, such as withholding tax obligations and stamp and other transactional taxes, differs from those of the relevant governmental authorities;

Citi's ability to achieve its expected results from its continued investments and efficiency initiatives, such as revenue growth and expense savings, as part of Citi's operational and financial objectives and targets, including as a result of factors that Citi cannot control;

the potential impact from a deterioration in or failure to maintain Citi's co-branding or private label credit card relationship, for example Sears, due to, among other things, external factors outside the control of either party to the relationship, including the general economic environment, declining sales and revenues or other operational difficulties of the retailer or merchant, termination of a particular relationship, or other factors, such as bankruptcies, liquidations, restructurings, consolidations or other similar events;

the potential impact to Citi's businesses, credit costs, revenues or other results of operations and financial condition as a result of macroeconomic and geopolitical challenges and uncertainties and volatility, including, among others, weakening economic conditions in the U.S. or Citi's other target markets, changes in U.S. trade policies and resulting

retaliatory measures from other countries, geopolitical tensions and conflicts, changes in governmental fiscal and monetary actions, or expected actions, such as interest rate and other policies, and the terms or conditions regarding the U.K.'s potential withdrawal from the European Union;

the various risks faced by Citi as a result of its presence in the emerging markets, including, among others, sovereign volatility, regulatory changes and political events, foreign exchange controls, limitations on foreign investment, sociopolitical instability (including from hyperinflation), fraud, nationalization or loss of licenses, business restrictions, sanctions or asset freezes, potential criminal charges, closure of branches or subsidiaries and confiscation of assets, as well as the resulting increased compliance, regulatory and legal risks and costs;

Citi's ability in its resolution plan submissions to address any deficiencies identified or future guidance, including resolution plan guidance, provided by the Federal Reserve Board and FDIC;

the potential impact on Citi's performance and the performance of its individual businesses, including its competitive position and ability to effectively manage its businesses and continue to execute its strategies, if Citi is unable to attract, retain and motivate highly qualified employees;

Citi's ability to effectively compete with U.S. and non-U.S. financial services companies and others, including as a result of emerging technologies;

- the possible discontinuance of LIBOR or any other interest rate benchmark and the adverse consequences it could have for market participants, including Citi;
- the potential impact of credit risk and concentrations of risk on Citi's results of operations, whether due to a default of or deterioration involving consumer, corporate or public sector counterparties in the U.S. or in various countries and jurisdictions globally;
- the potential impacts on Citi's liquidity and/or costs of funding as a result of external factors, including, among others, the competitive environment for U.S. retail deposits, market disruptions and governmental fiscal and monetary policies as well as regulatory changes or negative investor perceptions of Citi's creditworthiness;
- the impact of ratings downgrades of Citi or one or more of its more significant subsidiaries or issuing entities on Citi's funding and liquidity as well as the results of operations of certain of its businesses;
- the potential impact to Citi from a disruption of its operational systems, including as a result of, among other things, human error, fraud or malice, accidental technological failure, electrical or telecommunication outages or failure of computer servers, or other similar damage to Citi's property or assets, or failures by third parties with whom Citi does business, as well as disruptions in the operations of Citi's clients, customers or other third parties;
- the increasing risk of continually evolving, sophisticated cybersecurity activities faced by financial institutions and others, including Citi and third parties with whom it does business, such as, among other things, theft, loss, misuse or disclosure of confidential or proprietary client, customer or corporate information or assets and a disruption of computer or network systems, and the potential impact from such risks, including, reputational damage, regulatory penalties, loss of revenues, additional costs (including credit, remediation and other costs), exposure to litigation and other financial losses;
- the potential impact of incorrect assumptions or estimates in Citi's financial statements or the impact of ongoing changes to financial accounting and reporting standards or interpretations, on how Citi records and reports its financial condition and results of operations;
- the potential impact to Citi's results of operations and/or regulatory capital and capital ratios if Citi's risk management and mitigation processes, strategies or models, including those related to its ability to manage and aggregate data, are deficient or ineffective, require refinement, modification or enhancement or any related approval is withdrawn by Citi's U.S. banking regulators;
- the potential impact to Citi of ongoing implementation and interpretation of regulatory changes and requirements in the U.S. and globally, including on Citi's compliance risks and costs, reputational and legal risks as well as the impact of any remediation and other financial costs, such as penalties and fines; and
- the potential outcomes of the extensive legal and regulatory proceedings, as well as regulatory examinations, investigations and other inquiries, to which Citi is or may be subject at any given time, particularly given the increased focus on conduct risk and the severity of the remedies sought and potential collateral consequences to Citi arising from such outcomes.

Any forward-looking statements made by or on behalf of Citigroup speak only as to the date they are made, and Citi does not undertake to update forward-looking statements to reflect the impact of circumstances or events that arise after the forward-looking statements were made.

FINANCIAL STATEMENTS AND NOTES TABLE OF CONTENTS**CONSOLIDATED FINANCIAL STATEMENTS**

Consolidated Statement of Income (Unaudited)— For the Three Months Ended March 31, 2019 and 2018	<u>72</u>
Consolidated Statement of Comprehensive Income (Unaudited)—For the Three Months Ended March 31, 2019 and 2018	<u>73</u>
Consolidated Balance Sheet—March 31, 2019 (Unaudited) and December 31, 2018	<u>74</u>
Consolidated Statement of Changes in Stockholders' Equity (Unaudited)—For the Three Months Ended March 31, 2019 and 2018	<u>76</u>
Consolidated Statement of Cash Flows (Unaudited)— For the Three Months Ended March 31, 2019 and 2018	<u>77</u>

NOTES TO CONSOLIDATED FINANCIAL STATEMENTS (UNAUDITED)

Note 1—Basis of Presentation and Accounting Changes	<u>79</u>
Note 2—Discontinued Operations and Significant Disposals	<u>80</u>
Note 3—Business Segments	<u>81</u>
Note 4—Interest Revenue and Expense	<u>82</u>
Note 5—Commissions and Fees; Administration and Other Fiduciary Fees	<u>83</u>
Note 6—Principal Transactions	<u>85</u>
Note 7—Incentive Plans	<u>86</u>
Note 8—Retirement Benefits	<u>86</u>
Note 9—Earnings per Share	<u>90</u>
Note 10—Federal Funds, Securities Borrowed, Loaned and Subject to Repurchase Agreements	<u>91</u>
Note 11—Brokerage Receivables and Brokerage Payables	<u>94</u>
Note 12—Investments	<u>95</u>

Note 13—Loans	<u>107</u>
Note 14—Allowance for Credit Losses	<u>118</u>
Note 15—Goodwill and Intangible Assets	<u>120</u>
Note 16—Debt	<u>121</u>
Note 17—Changes in Accumulated Other Comprehensive Income (Loss) (AOCI)	<u>122</u>
Note 18—Securitizations and Variable Interest Entities	<u>126</u>
Note 19—Derivatives Activities	<u>133</u>
Note 20—Fair Value Measurement	<u>143</u>
Note 21—Fair Value Elections	<u>157</u>
Note 22—Guarantees, Leases and Commitments	<u>161</u>
Note 23—Contingencies	<u>167</u>
Note 24—Condensed Consolidating Financial Statements	<u>169</u>

CONSOLIDATED FINANCIAL STATEMENTS**CONSOLIDATED STATEMENT OF INCOME (UNAUDITED)** *Citigroup Inc. and Subsidiaries*

<i>In millions of dollars, except per share amounts</i>	Three Months Ended March 31,	
	2019	2018
Revenues		
Interest revenue	\$19,076	\$16,332
Interest expense	7,317	5,160
Net interest revenue	\$11,759	\$11,172
Commissions and fees	\$2,926	\$3,030
Principal transactions	2,804	3,242
Administration and other fiduciary fees	839	905
Realized gains on sales of investments, net	130	170
Impairment losses on investments		
Gross impairment losses	(8	)(28
Net impairment losses recognized in earnings	\$(8	)\$(28
Other revenue	\$126	\$381
Total non-interest revenues	\$6,817	\$7,700
Total revenues, net of interest expense	\$18,576	\$18,872
Provisions for credit losses and for benefits and claims		
Provision for loan losses	\$1,944	\$1,803
Policyholder benefits and claims	12	26
Provision for unfunded lending commitments	24	28
Total provisions for credit losses and for benefits and claims	\$1,980	\$1,857
Operating expenses		
Compensation and benefits	\$5,658	\$5,807
Premises and equipment	564	593
Technology/communication	1,720	1,758
Advertising and marketing	359	381
Other operating	2,283	2,386
Total operating expenses	\$10,584	\$10,925
Income from continuing operations before income taxes	\$6,012	\$6,090
Provision for income taxes	1,275	1,441
Income from continuing operations	\$4,737	\$4,649
Discontinued operations		
Loss from discontinued operations	\$(2	)\$(7
Loss from discontinued operations, net of taxes	\$(2	)\$(7
Net income before attribution of noncontrolling interests	\$4,735	\$4,642
Noncontrolling interests	25	22
Citigroup's net income	\$4,710	\$4,620
Basic earnings per share⁽¹⁾		
Income from continuing operations	\$1.88	\$1.68
Income from discontinued operations, net of taxes	—	—
Net income	\$1.88	\$1.68
Weighted average common shares outstanding (in millions)	2,340.4	2,561.6
Diluted earnings per share⁽¹⁾		
Income from continuing operations	\$1.87	\$1.68
Income (loss) from discontinued operations, net of taxes	—	—
Net income	\$1.87	\$1.68
Adjusted weighted average common shares outstanding	2,342.4	2,563.0

Edgar Filing: CITIGROUP INC - Form 10-Q

(in millions)

(1) Due to rounding, earnings per share on continuing operations and discontinued operations may not sum to earnings per share on net income.
The Notes to the Consolidated Financial Statements are an integral part of these Consolidated Financial Statements.

72

CONSOLIDATED STATEMENT OF COMPREHENSIVE INCOME *Citigroup Inc. and Subsidiaries*
(UNAUDITED)

<i>In millions of dollars</i>	Three Months Ended March 31,	
	2019	2018
Citigroup's net income	\$4,710	\$4,620
Add: Citigroup's other comprehensive income		
Net change in unrealized gains and losses on debt securities, net of taxes ⁽¹⁾	\$1,135	\$(1,058)
Net change in debt valuation adjustment (DVA), net of taxes ⁽¹⁾	(571)	)128
Net change in cash flow hedges, net of taxes	286	(222)
Benefit plans liability adjustment, net of taxes	(64)	)88
Net change in foreign currency translation adjustment, net of taxes and hedges	58	1,120
Net change in excluded component of fair value hedges, net of taxes	18	(4)
Citigroup's total other comprehensive income	\$862	\$52
Citigroup's total comprehensive income	\$5,572	\$4,672
Add: Other comprehensive income (loss) attributable to noncontrolling interests	\$(13)	)\$14
Add: Net income attributable to noncontrolling interests	25	22
Total comprehensive income	\$5,584	\$4,708

(1) See Note 1 to the Consolidated Financial Statements in Citi's 2018 Annual Report on Form 10-K.

The Notes to the Consolidated Financial Statements are an integral part of these Consolidated Financial Statements.

CONSOLIDATED BALANCE SHEET *Citigroup Inc. and Subsidiaries*

	March 31,	December
	2019	31,
	(Unaudited)	2018
<i>In millions of dollars</i>		
Assets		
Cash and due from banks (including segregated cash and other deposits)	\$24,448	\$23,645
Deposits with banks	181,445	164,460
Federal funds sold and securities borrowed and purchased under agreements to resell (including \$162,116 and \$147,701 as of March 31, 2019 and December 31, 2018, respectively, at fair value)	264,495	270,684
Brokerage receivables	44,500	35,450
Trading account assets (including \$125,102 and \$112,932 pledged to creditors at March 31, 2019 and December 31, 2018, respectively)	286,511	256,117
Investments:		
Available-for-sale debt securities (including \$13,140 and \$9,289 pledged to creditors as of March 31, 2019 and December 31, 2018, respectively)	275,132	288,038
Held-to-maturity debt securities (including \$986 and \$971 pledged to creditors as of March 31, 2019 and December 31, 2018, respectively)	66,842	63,357
Equity securities (including \$1,012 and \$1,109 at fair value as of March 31, 2019 and December 31, 2018, respectively)	7,307	7,212
Total investments	\$349,281	\$358,607
Loans:		
Consumer (including \$20 and \$20 as of March 31, 2019 and December 31, 2018, respectively, at fair value)	319,887	330,487
Corporate (including \$3,854 and \$3,203 as of March 31, 2019 and December 31, 2018, respectively, at fair value)	362,459	353,709
Loans, net of unearned income	\$682,346	\$684,196
Allowance for loan losses	(12,329)	(12,315)
Total loans, net	\$670,017	\$671,881
Goodwill	22,037	22,046
Intangible assets (including MSRs of \$551 and \$584 as of March 31, 2019 and December 31, 2018, at fair value)	5,196	5,220
Other assets (including \$19,818 and \$20,788 as of March 31, 2019 and December 31, 2018, respectively, at fair value)	110,483	109,273
Total assets	\$1,958,413	\$1,917,383

The following table presents certain assets of consolidated variable interest entities (VIEs), which are included in the Consolidated Balance Sheet above. The assets in the table below include those assets that can only be used to settle obligations of consolidated VIEs, presented on the following page, and are in excess of those obligations. Additionally, the assets in the table below include third-party assets of consolidated VIEs only and exclude intercompany balances that eliminate in consolidation.

	March 31,	December
	2019	31,
	(Unaudited)	2018
<i>In millions of dollars</i>		
Assets of consolidated VIEs to be used to settle obligations of consolidated VIEs		
Cash and due from banks	\$ 105	\$270
Trading account assets	1,706	917
Investments	1,805	1,796
Loans, net of unearned income		
Consumer	45,885	49,403
Corporate	17,995	19,259
Loans, net of unearned income	\$ 63,880	\$68,662
Allowance for loan losses	(1,858)	(1,852)
Total loans, net	\$ 62,022	\$66,810
Other assets	140	151

Total assets of consolidated VIEs to be used to settle obligations of consolidated VIEs \$ 65,778 \$69,944

Statement continues on the next page.

CONSOLIDATED BALANCE SHEET
(Continued)
Citigroup Inc. and Subsidiaries

	March 31,	December
	2019	31,
	(Unaudited)	2018
<i>In millions of dollars, except shares and per share amounts</i>		
Liabilities		
Non-interest-bearing deposits in U.S. offices	\$ 101,354	\$ 105,836
Interest-bearing deposits in U.S. offices (including \$1,408 and \$717 as of March 31, 2019 and December 31, 2018, respectively, at fair value)	373,339	361,573
Non-interest-bearing deposits in offices outside the U.S.	80,594	80,648
Interest-bearing deposits in offices outside the U.S. (including \$936 and \$758 as of March 31, 2019 and December 31, 2018, respectively, at fair value)	475,068	465,113
Total deposits	\$ 1,030,355	\$ 1,013,170
Federal funds purchased and securities loaned and sold under agreements to repurchase (including \$46,241 and \$44,510 as of March 31, 2019 and December 31, 2018, respectively, at fair value)	190,372	177,768
Brokerage payables	62,656	64,571
Trading account liabilities	136,392	144,305
Short-term borrowings (including \$5,172 and \$4,483 as of March 31, 2019 and December 31, 2018, respectively, at fair value)	39,322	32,346
Long-term debt (including \$44,088 and \$38,229 as of March 31, 2019 and December 31, 2018, respectively, at fair value)	243,566	231,999
Other liabilities (including \$14,577 and \$15,906 as of March 31, 2019 and December 31, 2018, respectively, at fair value)	58,735	56,150
Total liabilities	\$ 1,761,398	\$ 1,720,309
Stockholders' equity		
Preferred stock (\$1.00 par value; authorized shares: 30 million), issued shares: as of March 31, 2019—719,200 and as of December 31, 2018—738,400, at aggregate liquidation value	\$ 17,980	\$ 18,460
Common stock (\$0.01 par value; authorized shares: 6 billion), issued shares: as of March 31, 2019—3,099,601,505 and as of December 31, 2018—3,099,567,177	31	31
Additional paid-in capital	107,551	107,922
Retained earnings	154,859	151,347
Treasury stock, at cost: March 31, 2019—787,133,784 shares and December 31, 2018—731,099,833 shares	(47,861)	(44,370)
Accumulated other comprehensive income (loss) (AOCI)	(36,308)	(37,170)
Total Citigroup stockholders' equity	\$ 196,252	\$ 196,220
Noncontrolling interest	763	854
Total equity	\$ 197,015	\$ 197,074
Total liabilities and equity	\$ 1,958,413	\$ 1,917,383

The following table presents certain liabilities of consolidated VIEs, which are included in the Consolidated Balance Sheet above. The liabilities in the table below include third-party liabilities of consolidated VIEs only and exclude intercompany balances that eliminate in consolidation. The liabilities also exclude amounts where creditors or beneficial interest holders have recourse to the general credit of Citigroup.

	March 31,	December
	2019	31,
	(Unaudited)	2018
<i>In millions of dollars</i>		
Liabilities of consolidated VIEs for which creditors or beneficial interest holders do not have recourse to the general credit of Citigroup		
Short-term borrowings	\$ 13,071	\$ 13,134
Long-term debt	25,952	28,514
Other liabilities	940	697

Total liabilities of consolidated VIEs for which creditors or beneficial interest holders do not have recourse to the general credit of Citigroup **\$ 39,963** \$ 42,345

The Notes to the Consolidated Financial Statements are an integral part of these Consolidated Financial Statements.

**CONSOLIDATED STATEMENT OF CHANGES IN STOCKHOLDERS'
EQUITY
(UNAUDITED)**

*Citigroup Inc. and
Subsidiaries*

<i>In millions of dollars</i>	Three Months Ended March 31,	
	2019	2018
Preferred stock at aggregate liquidation value		
Balance, beginning of period	\$18,460	\$19,253
Redemption of preferred stock	(480)	(97)
Balance, end of period	\$17,980	\$19,156
Common stock and additional paid-in capital		
Balance, beginning of period	\$107,953	\$108,039
Employee benefit plans	(382)	(405)
Other	11	(4)
Balance, end of period	\$107,582	\$107,630
Retained earnings		
Balance, beginning of period	\$151,347	\$138,425
Adjustment to opening balance, net of taxes ⁽¹⁾	151	(84)
Adjusted balance, beginning of period	\$151,498	\$138,341
Citigroup's net income	4,710	4,620
Common dividends ⁽²⁾	(1,075)	(826)
Preferred dividends	(262)	(272)
Other ⁽³⁾	(12)	—
Balance, end of period	\$154,859	\$141,863
Treasury stock, at cost		
Balance, beginning of period	\$(44,370)	\$(30,309)
Employee benefit plans ⁽⁴⁾	564	469
Treasury stock acquired ⁽⁵⁾	(4,055)	(2,275)
Balance, end of period	\$(47,861)	\$(32,115)
Citigroup's accumulated other comprehensive income (loss)		
Balance, beginning of period	\$(37,170)	\$(34,668)
Adjustment to opening balance, net of taxes	—	(3)
Adjusted balance, beginning of period	\$(37,170)	\$(34,671)
Citigroup's total other comprehensive income	862	52
Balance, end of period	\$(36,308)	\$(34,619)
Total Citigroup common stockholders' equity	\$178,272	\$182,759
Total Citigroup stockholders' equity	\$196,252	\$201,915
Noncontrolling interests		
Balance, beginning of period	\$854	\$932
Transactions between Citigroup and the noncontrolling-interest shareholders	(99)	(15)
Net income attributable to noncontrolling-interest shareholders	25	22
Distributions paid to noncontrolling-interest shareholders	(4)	—
Other comprehensive income (loss) attributable to noncontrolling-interest shareholders	(13)	)14
Other	—	(2)
Net change in noncontrolling interests	\$(91)	)\$19
Balance, end of period	\$763	\$951
Total equity	\$197,015	\$202,866

(1) See Note 1 to the Consolidated Financial Statements for additional details.

(2) Common dividends declared were \$0.45 per share in the first quarter of 2019 and \$0.32 for the first quarter of 2018.

(3) Includes the impact of ASU 2016-09, *Compensation—Stock Compensation (Topic 718): Improvements to Employee Share-Based Payment Accounting*. See Note 1 to the Consolidated Financial Statements.

Edgar Filing: CITIGROUP INC - Form 10-Q

- (4) Includes treasury stock related to (i) certain activity on employee stock option program exercises where the employee delivers existing shares to cover the option exercise, or (ii) under Citi's employee restricted or deferred stock programs where shares are withheld to satisfy tax requirements.
- (5) Primarily consists of open market purchases under Citi's Board of Directors-approved common stock repurchase program.

The Notes to the Consolidated Financial Statements are an integral part of these Consolidated Financial Statements.

76

CONSOLIDATED STATEMENT OF CASH FLOWS *Citigroup Inc. and Subsidiaries*
(UNAUDITED)

	Three Months	
	Ended March 31,	
	2019	2018
<i>In millions of dollars</i>		
Cash flows from operating activities of continuing operations		
Net income before attribution of noncontrolling interests	\$4,735	\$4,642
Net income attributable to noncontrolling interests	25	22
Citigroup's net income	\$4,710	\$4,620
Loss from discontinued operations, net of taxes	(2)	(7)
Income from continuing operations—excluding noncontrolling interests	\$4,712	\$4,627
Adjustments to reconcile net income to net cash provided by operating activities of continuing operations		
Depreciation and amortization	931	926
Provision for loan losses	1,944	1,803
Realized gains from sales of investments	(130)	(170)
Net impairment losses on investments, goodwill and intangible assets	8	28
Change in trading account assets	(30,427)	(16,054)
Change in trading account liabilities	(7,913)	18,791
Change in brokerage receivables net of brokerage payables	(10,965)	155
Change in loans HFS	1,439	1,627
Change in other assets	(2,961)	(3,503)
Change in other liabilities	2,585	1,561
Other, net	3,161	(2,835)
Total adjustments	\$(42,328)	\$2,329
Net cash provided by (used in) operating activities of continuing operations	\$(37,616)	\$6,956
Cash flows from investing activities of continuing operations		
Change in federal funds sold and securities borrowed and purchased under agreements to resell	\$6,189	\$(25,409)
Change in loans	(892)	(8,717)
Proceeds from sales and securitizations of loans	2,062	1,654
Purchases of investments	(69,673)	(41,030)
Proceeds from sales of investments	31,436	20,688
Proceeds from maturities of investments	47,363	21,509
Capital expenditures on premises and equipment and capitalized software	(518)	(969)
Proceeds from sales of premises and equipment, subsidiaries and affiliates and repossessed assets	38	101
Other, net	38	49
Net cash provided by (used in) investing activities of continuing operations	\$16,043	\$(32,124)
Cash flows from financing activities of continuing operations		
Dividends paid	\$(1,320)	\$(1,095)
Redemption of preferred stock	(480)	(97)
Treasury stock acquired	(4,055)	(2,378)
Stock tendered for payment of withholding taxes	(358)	(475)
Change in federal funds purchased and securities loaned and sold under agreements to repurchase	12,604	15,482
Issuance of long-term debt	15,552	20,769
Payments and redemptions of long-term debt	(6,568)	(17,882)
Change in deposits	17,186	41,397
Change in short-term borrowings	6,976	(8,358)

CONSOLIDATED STATEMENT OF CASH FLOWS**(UNAUDITED) (Continued)***In millions of dollars*

	Three Months Ended March 31,	
	2019	2018
Net cash provided by financing activities of continuing operations	\$39,537	\$47,363
Effect of exchange rate changes on cash and due from banks	\$(176)	\$(7)
Change in cash and due from banks and deposits with banks	\$17,788	\$22,188
Cash, due from banks and deposits with banks at beginning of period	188,105	180,516
Cash, due from banks and deposits with banks at end of period	\$205,893	\$202,704
Cash and due from banks	\$24,448	\$21,850
Deposits with banks	181,445	180,854
Cash, due from banks and deposits with banks at end of period	\$205,893	\$202,704
Supplemental disclosure of cash flow information for continuing operations		
Cash paid during the period for income taxes	\$1,325	\$738
Cash paid during the period for interest	6,931	4,586
Non-cash investing activities		
Transfers to loans HFS from loans	\$2,000	\$900
Transfers to OREO and other repossessed assets	36	26

The Notes to the Consolidated Financial Statements are an integral part of these Consolidated Financial Statements.

NOTES TO CONSOLIDATED FINANCIAL STATEMENTS (UNAUDITED)

1. BASIS OF PRESENTATION AND ACCOUNTING CHANGES

Basis of Presentation

The accompanying unaudited Consolidated Financial Statements as of March 31, 2019 and for the three-month periods ended March 31, 2019 and 2018 include the accounts of Citigroup Inc. and its consolidated subsidiaries. In the opinion of management, all adjustments, consisting of normal recurring adjustments, necessary for a fair presentation have been reflected. The accompanying unaudited Consolidated Financial Statements should be read in conjunction with the Consolidated Financial Statements and related notes included in Citigroup's Annual Report on Form 10-K for the fiscal year ended December 31, 2018 (2018 Annual Report on Form 10-K).

Certain financial information that is normally included in annual financial statements prepared in accordance with U.S. generally accepted accounting principles (GAAP), but is not required for interim reporting purposes, has been condensed or omitted.

Management must make estimates and assumptions that affect the Consolidated Financial Statements and the related footnote disclosures. While management uses its best judgment, actual results could differ from those estimates.

As noted above, the Notes to Consolidated Financial Statements are unaudited.

Throughout these Notes, "Citigroup," "Citi" and the "Company" refer to Citigroup Inc. and its consolidated subsidiaries. Certain reclassifications have been made to the prior periods' financial statements and notes to conform to the current period's presentation.

ACCOUNTING CHANGES

Lease Accounting

In February 2016, the FASB issued ASU No. 2016-02, *Leases (Topic 842)*, which increases the transparency and comparability of accounting for lease transactions. The ASU requires lessees to recognize liabilities for operating leases and offsetting right-of-use (ROU) assets on the balance sheet. The ASU also requires quantitative and qualitative disclosures regarding key information about leasing arrangements. Lessee accounting for finance leases, as well as lessor accounting, are largely unchanged.

Effective January 1, 2019, the Company prospectively adopted the provisions of the ASU. At adoption, Citi recognized a lease liability and a corresponding ROU asset of approximately \$4.4 billion on the Consolidated Balance Sheet related to its future lease payments as a lessee under operating leases. Additionally, the Company recorded a \$151 million increase in *Retained Earnings* for the cumulative effect of recognizing previously deferred gains on sale/leaseback transactions. Adoption of the ASU did not have a material impact on the Consolidated Income Statement. See Notes 13 and 22 for additional details.

The Company has elected not to separate lease and non-lease components in its lease contracts and accounts for them as a single lease component. Citi has also elected not to record a ROU asset for short-term leases that have a term of 12 months or less and do not contain purchase options that Citi is reasonably certain to exercise. The cost of short-term leases is recognized in the Consolidated Statement of Income on a straight-line basis over the lease term. Additionally, Citi applies the portfolio approach to account for certain equipment leases with nearly identical contractual terms.

Lessee accounting

Operating lease ROU assets and lease liabilities are included in *Other Assets* and *Other Liabilities*, respectively, on the Consolidated Balance Sheet. Finance lease assets and liabilities are included in *Other Assets* and *Long-term Debt*, respectively, on the Consolidated Balance Sheet. The Company uses its incremental borrowing rate, factoring in the lease term, to determine the lease liability, which is measured at the present value of future lease payments. The ROU asset, at adoption of the ASU, is recorded at the amount of the lease liability plus any prepaid rent and initial direct costs, less any lease incentives and accrued rent. The lease terms include periods covered by options to extend or

terminate the lease depending on whether Citi is reasonably certain to exercise such options.

Lessor accounting

Lessor accounting is largely unchanged under the ASU. Citi acts as a lessor for power, railcar, shipping and aircraft assets, where the Company has executed operating, direct financing, and leveraged leasing arrangements. In a direct financing or a leveraged lease, Citi derecognizes the leased asset and records a lease financing receivable at lease commencement in *Loans*. Upon lease termination, Citi may obtain control of the asset, which is then recorded in *Other assets* on the consolidated balance sheet and any remaining receivable for the asset's residual value is derecognized. Under the ASU, leveraged lease accounting is grandfathered and may continue to be applied until the leveraged lease is terminated or modified. Upon modification, the lease must be classified as an operating, direct finance, or sales-type lease in accordance with the ASU.

Separately, as part of managing its real estate footprint, Citi subleases excess real estate space via operating lease arrangements, while retaining its obligation as a lessee.

2. DISCONTINUED OPERATIONS AND SIGNIFICANT DISPOSALS

The Company's *Discontinued operations* consisted of residual activities related to the sale of the Egg Banking plc Credit Card Business in 2011. All *Discontinued operations* results are recorded within Corporate/Other.

The following summarizes financial information for all *Discontinued operations*:

	Three Months Ended	
	March 31,	
<i>In millions of dollars</i>	2019	2018
Total revenues, net of interest expense	\$ —	\$ —
Loss from discontinued operations	\$ (2)	\$ (7)
Benefit for income taxes	—	—
Loss from discontinued operations, net of taxes	\$ (2)	\$ (7)

Cash flows from *Discontinued operations* were not material for the periods presented. For a description of the Company's significant disposal transactions and financial impact, see Note 2 to the Consolidated Financial Statements in Citi's 2018 Annual Report on Form 10-K.

3. BUSINESS SEGMENTS

Citigroup's activities are conducted through the following business segments: *Global Consumer Banking (GCB)* and *Institutional Clients Group (ICG)*. In addition, *Corporate/Other* includes activities not assigned to a specific business segment, as well as certain *North America* loan portfolios, discontinued operations and other legacy assets.

The prior-period balances reflect reclassifications to conform the presentation for all periods to the current period's presentation. Effective January 1, 2019, financial data was reclassified to reflect:

- the re-attribution of certain costs between *Corporate/Other* and *GCB* and *ICG*; and
- certain other immaterial reclassifications.

Citi's consolidated results remain unchanged for all periods presented as a result of the changes and reclassifications discussed above.

For additional information regarding Citigroup's business segments, see Note 3 to the Consolidated Financial Statements in Citi's 2018 Annual Report on Form 10-K.

The following table presents certain information regarding the Company's continuing operations by segment:

	Three Months Ended March 31,						Identifiable assets	
	Revenues, net of interest expense		Provision (benefits) for income taxes ⁽¹⁾		Income (loss) from continuing operations ⁽²⁾		March 31, 2019	December 31, 2018
<i>In millions of dollars, except identifiable assets in billions</i>	2019	2018	2019	2018	2019	2018	2019	2018
<i>Global Consumer Banking</i>	\$8,451	\$8,426	\$422	\$454	\$1,437	\$1,390	\$426	\$432
<i>Institutional Clients Group</i>	9,694	9,855	924	1,056	3,322	3,334	1,425	1,394
<i>Corporate/Other</i>	431	591	(71)	(69)	(22)	(75)	107	91
Total	\$18,576	\$18,872	\$1,275	\$1,441	\$4,737	\$4,649	\$1,958	\$1,917

Includes total revenues, net of interest expense (excluding *Corporate/Other*), in *North America* of \$8.3 billion and \$8.2 billion; in *EMEA* of \$3.2 billion and (1) \$3.2 billion; in *Latin America* of \$2.5 billion and \$2.6 billion; and in *Asia* of \$4.1 billion and \$4.1 billion for the three months ended March 31, 2019 and 2018, respectively. These regional numbers exclude *Corporate/Other*, which largely operates within the U.S.

(2) Includes pretax provisions for credit losses and for benefits and claims in the *GCB* results of \$2.0 billion and \$1.9 billion; in the *ICG* results of \$21 million and \$(41) million; and in the *Corporate/Other* results of \$(25) million and \$(7) million for the three months ended March 31, 2019 and 2018, respectively.

4. INTEREST REVENUE AND EXPENSE

Interest revenue and *Interest expense* consisted of the following:

<i>In millions of dollars</i>	Three Months Ended March 31,	
	2019	2018
Interest revenue		
Loan interest, including fees	\$11,969	\$10,892
Deposits with banks	607	432
Federal funds sold and securities borrowed or purchased under agreements to resell	1,783	1,039
Investments, including dividends	2,548	2,234
Trading account assets ⁽¹⁾	1,686	1,371
Other interest	483	364
Total interest revenue	\$19,076	\$16,332
Interest expense		
Deposits ⁽²⁾	\$3,027	\$1,997
Federal funds purchased and securities loaned or sold under agreements to repurchase	1,589	949
Trading account liabilities ⁽¹⁾	327	215
Short-term borrowings	652	471
Long-term debt	1,722	1,528
Total interest expense	\$7,317	\$5,160
Net interest revenue	\$11,759	\$11,172
Provision for loan losses	1,944	1,803
Net interest revenue after provision for loan losses	\$9,815	\$9,369

(1) Interest expense on *Trading account liabilities* is reported as a reduction of interest revenue from *Trading account assets*.

(2) Includes deposit insurance fees and charges of \$193 million and \$376 million for the three months ended March 31, 2019 and 2018, respectively.

5. COMMISSIONS AND FEES; ADMINISTRATION AND OTHER FIDUCIARY FEES

For additional information on Citi's Commissions and Fees; Administration and Other Fiduciary Fees, see Note 5 to the Consolidated Financial Statements in Citi's 2018 Annual Report on Form 10-K.

The following tables present *Commissions and fees* revenue:

<i>In millions of dollars</i>	Three Months Ended March 31, 2019			
	ICG	GCB	Corporate/Other	Total
Investment banking	\$910	\$4	\$ —	\$914
Brokerage commissions	471	186	—	657
Credit- and bank-card income				
Interchange fees	278	1,984	—	2,262
Card-related loan fees	13	160	—	173
Card rewards and partner payments	(153)	(2,061)	—	(2,214)
Deposit-related fees ⁽¹⁾	245	139	—	384
Transactional service fees	195	35	—	230
Corporate finance ⁽²⁾	178	1	—	179
Insurance distribution revenue ⁽³⁾	4	132	—	136
Insurance premiums ⁽³⁾	—	29	(1)	28
Loan servicing	42	30	6	78
Other	17	81	1	99
Total commissions and fees⁽⁴⁾	\$2,200	\$720	\$ 6	\$2,926

<i>In millions of dollars</i>	Three Months Ended March 31, 2018			
	ICG	GCB	Corporate/Other	Total
Investment banking	\$822	\$5	\$ —	\$827
Brokerage commissions	566	248	—	814
Credit- and bank-card income				
Interchange fees	260	1,874	5	2,139
Card-related loan fees	14	155	6	175
Card rewards and partner payments	(124)	(1,874)	(5)	(2,003)
Deposit-related fees ⁽¹⁾	236	183	1	420
Transactional service fees	190	21	2	213
Corporate finance ⁽²⁾	142	1	—	143
Insurance distribution revenue ⁽³⁾	5	143	5	153
Insurance premiums ⁽³⁾	—	33	(1)	32
Loan servicing	38	22	12	72
Other	15	28	2	45
Total commissions and fees⁽⁴⁾	\$2,164	\$839	\$ 27	\$3,030

(1) Includes overdraft fees of \$31 million and \$32 million for the three months ended March 31, 2019 and 2018, respectively. Overdraft fees are accounted for under ASC 310.

(2) Consists primarily of fees earned from structuring and underwriting loan syndications or related financing activity. This activity is accounted for under ASC 310.

(3) Previously reported as insurance premiums in the Consolidated Statement of Income.

(4) *Commissions and fees* includes \$(1,721) million and \$(1,545) million not accounted for under ASC 606, *Revenue from Contracts with Customers*, for the three months ended March 31, 2019 and 2018. Amounts reported in *Commissions and fees* accounted for under other guidance primarily include card-related loan fees, card reward programs and certain partner payments, corporate finance fees, insurance premiums and loan servicing fees.

Administration and Other Fiduciary Fees

The following table presents *Administration and other fiduciary fees*:

	Three Months Ended March 31, 2019			
<i>In millions of dollars</i>	ICG	GCB	Corporate/Other Total	
Custody fees	\$364	\$3	\$ 16	\$ 383
Fiduciary fees	152	146	12	310
Guarantee fees	130	14	2	146
Total administration and other fiduciary fees⁽¹⁾	\$646	\$163	\$ 30	\$ 839

	Three Months Ended March 31, 2018			
<i>In millions of dollars</i>	ICG	GCB	Corporate/Other Total	
Custody fees	\$368	\$47	\$ 16	\$431
Fiduciary fees	167	147	7	321
Guarantee fees	137	14	2	153
Total administration and other fiduciary fees⁽¹⁾	\$672	\$208	\$ 25	\$905

⁽¹⁾ *Administration and other fiduciary fees* includes \$146 million and \$153 million for the three months ended March 31, 2019 and 2018, respectively, that are not accounted for under ASC 606, *Revenue from Contracts with Customers*. These amounts include guarantee fees.

6. PRINCIPAL TRANSACTIONS

Principal transactions revenue consists of realized and unrealized gains and losses from trading activities. Trading activities include revenues from fixed income, equities, credit and commodities products and foreign exchange transactions that are managed on a portfolio basis characterized by primary risk. Not included in the table below is the impact of net interest revenue related to trading activities, which is an integral part of trading activities' profitability. See Note 4 to the Consolidated Financial Statements for information about net interest revenue related to trading activities. Principal transactions include CVA (credit valuation adjustments) and FVA (funding valuation adjustments) on over-the-counter derivatives, and gains (losses) on certain economic hedges on loans in ICG. These adjustments are discussed further in Note 20 to the Consolidated Financial Statements.

In certain transactions, Citi incurs fees and presents these fees paid to third parties in operating expenses.

The following table presents *Principal transactions* revenue:

	Three Months Ended March 31,	
<i>In millions of dollars</i>	2019	2018
Interest rate risks ⁽¹⁾	\$1,718	\$1,566
Foreign exchange risks ⁽²⁾	473	730
Equity risks ⁽³⁾	456	589
Commodity and other risks ⁽⁴⁾	119	101
Credit products and risks ⁽⁵⁾	38	256
Total	\$2,804	\$3,242

Includes revenues from government securities and corporate debt, municipal securities, mortgage securities and other debt instruments. Also includes spot and (1) forward trading of currencies and exchange-traded and over-the-counter (OTC) currency options, options on fixed income securities, interest rate swaps, currency swaps, swap options, caps and floors, financial futures, OTC options and forward contracts on fixed income securities.

(2) Includes revenues from foreign exchange spot, forward, option and swap contracts, as well as foreign currency translation (FX translation) gains and losses.

(3) Includes revenues from common, preferred and convertible preferred stock, convertible corporate debt, equity-linked notes and exchange-traded and OTC equity options and warrants.

(4) Primarily includes revenues from crude oil, refined oil products, natural gas and other commodities trades.

(5) Includes revenues from structured credit products.

7. INCENTIVE PLANS

For additional information on Citi's incentive plans, see Note 7 to the Consolidated Financial Statements in Citi's 2018 Annual Report on Form 10-K.

8. RETIREMENT BENEFITS

For additional information on Citi's retirement benefits, see Note 8 to the Consolidated Financial Statements in Citi's 2018 Annual Report on Form 10-K.

Net (Benefit) Expense

The following table summarizes the components of net (benefit) expense recognized in the Consolidated Statement of Income for the Company's pension and postretirement plans for Significant Plans and All Other Plans:

	Three Months Ended March 31,							
	Pension plans				Postretirement benefit plans			
	U.S. plans		Non-U.S. plans		U.S. plans		Non-U.S. plans	
<i>In millions of dollars</i>	2019	2018	2019	2018	2019	2018	2019	2018
Benefits earned during the period	\$—	\$1	\$ 36	\$ 38	\$ —	\$ —	\$ 2	\$ 2
Interest cost on benefit obligation	130	123	75	75	7	6	26	26
Expected return on plan assets	(203)	(213)	(68)	(78)	(5)	(3)	(21)	(23)
Amortization of unrecognized:								
Prior service cost (benefit)	1	—	(1)	(1)	—	—	(2)	(2)
Net actuarial loss	44	47	15	13	—	—	5	7
Settlement loss ⁽¹⁾	—	—	—	4	—	—	—	—
Total net (benefit) expense	\$(28)	\$(42)	\$ 57	\$ 51	\$ 2	\$ 3	\$ 10	\$ 10

(1) Losses due to settlement relate to repositioning and divestiture activities.

Funded Status and Accumulated Other Comprehensive Income (AOCI)

The following table summarizes the funded status and amounts recognized on the Consolidated Balance Sheet for the Company's

Significant Plans:

	Three Months Ended March 31, 2019			
	Pension plans		Postretirement benefit plans	
	U.S. plans	Non-U.S. plans	U.S. plans	Non-U.S. plans
<i>In millions of dollars</i>				
Change in projected benefit obligation				
Projected benefit obligation at beginning of year	\$ 12,655	\$ 7,149	\$ 662	\$ 1,159
Plans measured annually	(25)	(1,862)	—	(307)
Projected benefit obligation at beginning of year—Significant Plans	\$ 12,630	\$ 5,287	\$ 662	\$ 852
Benefits earned during the period	—	20	—	1
Interest cost on benefit obligation	130	63	7	23
Actuarial loss	493	252	13	38
Benefits paid, net of participants' contributions and government subsidy	(215)	(55)	(7)	(11)
Foreign exchange impact and other	—	13	—	11
Projected benefit obligation at period end—Significant Plans	\$ 13,038	\$ 5,580	\$ 675	\$ 914

	Three Months Ended March 31, 2019			
	Pension plans		Postretirement benefit plans	
	U.S. plans	Non-U.S. plans	U.S. plans	Non-U.S. plans
<i>In millions of dollars</i>				
Change in plan assets				
Plan assets at fair value at beginning of year	\$ 11,490	\$ 6,699	\$ 345	\$ 1,036
Plans measured annually	—	(1,248)	—	(9)
Plan assets at fair value at beginning of year—Significant Plans	\$ 11,490	\$ 5,451	\$ 345	\$ 1,027
Actual return on plan assets	688	273	15	29
Company contributions, net of reimbursements	14	14	(6)	—
Benefits paid, net of participants' contributions and government subsidy	(215)	(55)	(7)	(11)
Foreign exchange impact and other	—	25	—	14
Plan assets at fair value at period end—Significant Plans	\$ 11,977	\$ 5,708	\$ 347	\$ 1,059
Funded status of the Significant Plans				
Qualified plans⁽¹⁾	\$(391)	\$ 128	\$(328)	\$ 145
Nonqualified plans	(670)	—	—	—
Funded status of the plans at period end—Significant Plans	\$(1,061)	\$ 128	\$(328)	\$ 145
Net amount recognized at period end				
Benefit asset	\$ —	\$ 766	\$ —	\$ 145
Benefit liability	(1,061)	(638)	(328)	—
Net amount recognized on the balance sheet—Significant Plans	\$(1,061)	\$ 128	\$(328)	\$ 145
Amounts recognized in AOCI at period end				
Prior service benefit	\$ —	\$ 15	\$ —	\$ 73
Net actuarial (loss) gain	(6,848)	(978)	50	(314)
Net amount recognized in equity (pretax)—Significant Plans	\$(6,848)	\$(963)	\$ 50	\$ (241)
Accumulated benefit obligation at period end—Significant Plans	\$ 13,029	\$ 5,302	\$ 675	\$ 914

The U.S. qualified pension plan is fully funded pursuant to the Employee Retirement Income Security Act of 1974, as amended (ERISA), funding rules as of January 1, 2019 and no minimum required funding is expected for 2019.

The following table shows the change in AOCI related to the Company's pension, postretirement and post employment plans:

<i>In millions of dollars</i>	Three Months Ended March 31, 2019	For Year Ended December 31, 2018
Beginning of period balance, net of tax⁽¹⁾⁽²⁾	\$(6,257)	\$(6,183)
Actuarial assumptions changes and plan experience	(795)	)1,288
Net asset gain (loss) due to difference between actual and expected returns	690	(1,732)
Net amortization	62	214
Prior service cost	—	(7)
Curtailment/settlement gain ⁽³⁾	—	7
Foreign exchange impact and other	(25)	)136
Change in deferred taxes, net	4	20
Change, net of tax	\$(64)	\$(74)
End of period balance, net of tax⁽¹⁾⁽²⁾	\$(6,321)	\$(6,257)

(1) See Note 17 to the Consolidated Financial Statements for further discussion of net AOCI balance.

(2) Includes net-of-tax amounts for certain profit sharing plans outside the U.S.

(3) Curtailment and settlement relate to repositioning and divestiture activities.

Plan Assumptions

The discount rates utilized during the period in determining the pension and postretirement net (benefit) expense for the Significant Plans are as follows:

<i>Net (benefit) expense assumed discount rates during the period</i>	Three Months Ended	
	Mar. 31, 2019	Dec. 31, 2018
U.S. plans		
Qualified pension	4.25%	4.30%
Nonqualified pension	4.25	4.30
Postretirement	4.20	4.20
Non-U.S. plans		
Pension	0.75-10.75	0.95-10.75
Weighted average	5.09	5.08
Postretirement	10.75	10.10

The discount rates utilized at period-end in determining the pension and postretirement benefit obligations for the Significant Plans are as follows:

<i>Plan obligations assumed discount rates at period ended</i>	Mar. 31, 2019	Dec. 31, 2018	Mar. 31, 2018
U.S. plans			
Qualified pension	3.85%	4.25%	3.95%
Nonqualified pension	3.90	4.25	3.95
Postretirement	3.80	4.20	3.90
Non-U.S. plans			
Pension	0.45-10.30	0.75-10.75	0.75-9.90
Weighted average	4.74	5.09	4.88
Postretirement	10.30	10.75	9.50

Sensitivities of Certain Key Assumptions

The following table summarizes the estimated effect on the Company's Significant Plans quarterly expense of a one-percentage-point change in the discount rate:

**Three Months Ended March
31, 2019**

In millions of dollars

	One-percentage-point increase	One-percentage-point decrease	
Pension			
U.S. plans	\$ 5	\$ (8)
Non-U.S. plans	(2	) 6	
Postretirement			
U.S. plans	—	(1)
Non-U.S. plans	(2	) 2	

Contributions

For the U.S. pension plans, there were no required minimum cash contributions during the first three months of 2019.

The following table summarizes the Company's actual contributions for the three months ended March 31, 2019 and 2018, as well as estimated expected Company contributions for the remainder of 2019 and the actual contributions made for the remainder of 2018:

	Pension plans				Postretirement plans			
	U.S. plans		Non-U.S. plans		U.S. plans		Non-U.S. plans	
<i>In millions of dollars</i>	2019	2018	2019	2018	2019	2018	2019	2018
Company contributions ⁽²⁾ for the three months ended March 31	\$14	\$14	\$34	\$29	\$—	\$—	\$3	\$3
Company contributions made during the remainder of the year	—	41	—	153	—	150	—	6
Company contributions expected to be made during the remainder of the year	43	—	107	—	—	—	7	—

(1) The U.S. plans include benefits paid directly by the Company for the nonqualified pension plans.

(2) Company contributions are composed of cash contributions made to the plans and benefits paid directly by the Company.

Defined Contribution Plans

The following table summarizes the Company's contributions for the defined contribution plans:

	Three Months Ended March 31,	
<i>In millions of dollars</i>	2019	2018
U.S. plans	\$99	\$104
Non-U.S. plans	68	76

Post Employment Plans

The following table summarizes the components of net expense recognized in the Consolidated Statement of Income for the Company's U.S. post employment plans:

	Three Months Ended March 31,	
<i>In millions of dollars</i>	2019	2018
Service-related expense		
Interest cost on benefit obligation	\$—	\$—
Expected return on plan assets	—	—
Amortization of unrecognized:		
Prior service benefit	—	(8)
Net actuarial loss	1	1
Total service-related benefit	\$1	\$(7)
Non-service-related expense	\$4	\$6
Total net (benefit) expense	\$5	\$(1)

9. EARNINGS PER SHARE

The following table reconciles the income and share data used in the basic and diluted earnings per share (EPS) computations:

	Three Months Ended March 31,	
	2019	2018
<i>In millions of dollars, except per share amounts</i>		
Income from continuing operations before attribution of noncontrolling interests	\$4,737	\$4,649
Less: Noncontrolling interests from continuing operations	25	22
Net income from continuing operations (for EPS purposes)	\$4,712	\$4,627
Loss from discontinued operations, net of taxes	(2)	(7)
Citigroup's net income	\$4,710	\$4,620
Less: Preferred dividends ⁽¹⁾	262	272
Net income available to common shareholders	\$4,448	\$4,348
Less: Dividends and undistributed earnings allocated to employee restricted and deferred shares with nonforfeitable rights to dividends, applicable to basic EPS	59	51
Net income allocated to common shareholders for basic and diluted EPS	4,389	4,297
Weighted-average common shares outstanding applicable to basic EPS <i>(in millions)</i>	2,340.4	2,561.6
Effect of dilutive securities		
Options ⁽²⁾	0.1	0.1
Other employee plans	1.9	1.3
Adjusted weighted-average common shares outstanding applicable to diluted EPS⁽³⁾	2,342.4	2,563.0
Basic earnings per share⁽⁴⁾		
Income from continuing operations	\$1.88	\$1.68
Discontinued operations	—	—
Net income	\$1.88	\$1.68
Diluted earnings per share⁽⁴⁾		
Income from continuing operations	\$1.87	\$1.68
Discontinued operations	—	—
Net income	\$1.87	\$1.68

As of March 31, 2019, Citi estimates it will distribute preferred dividends of approximately \$846 million during the remainder of 2019, assuming such

(1) dividends are declared by the Citi Board of Directors. During the first quarter of 2019, Citi redeemed all of its 19.2 million Series L preferred shares for \$480 million in February 2019.

During the first quarter of 2019, no significant options to purchase shares of common stock were outstanding. During the first quarter of 2018,

(2) weighted-average options to purchase 0.5 million shares of common stock were outstanding but not included in the computation of earnings per share because the weighted-average exercise price of \$149.41 per share was anti-dilutive.

(3) Due to rounding, common shares outstanding applicable to basic EPS and the effect of dilutive securities may not sum to common shares outstanding applicable to diluted EPS.

(4) Due to rounding, earnings per share on continuing operations and discontinued operations may not sum to earnings per share on net income.

10. FEDERAL FUNDS, SECURITIES BORROWED, LOANED AND SUBJECT TO REPURCHASE AGREEMENTS

For additional information on the Company's resale and repurchase agreements and securities borrowing and lending agreements, see Note 11 to the Consolidated Financial Statements in Citi's 2018 Annual Report on Form 10-K.

Federal funds sold and securities borrowed and purchased under agreements to resell, at their respective carrying values, consisted of the following:

<i>In millions of dollars</i>	March 31, December 31,	
	2019	2018
Federal funds sold	\$ —	\$ —
Securities purchased under agreements to resell	163,382	159,364
Deposits paid for securities borrowed	101,113	111,320
Total⁽¹⁾	\$ 264,495	\$ 270,684

Federal funds purchased and securities loaned and sold under agreements to repurchase, at their respective carrying values, consisted of the following:

<i>In millions of dollars</i>	March 31, December 31,	
	2019	2018
Federal funds purchased	\$ —	\$ —
Securities sold under agreements to repurchase	172,231	166,090
Deposits received for securities loaned	18,141	11,678
Total⁽¹⁾	\$ 190,372	\$ 177,768

The above tables do not include securities-for-securities lending transactions of \$14.6 billion and \$15.9 billion at March 31, 2019 and December 31, 2018, (1) respectively, where the Company acts as lender and receives securities that can be sold or pledged as collateral. In these transactions, the Company recognizes the securities received at fair value within *Other assets* and the obligation to return those securities as a liability within *Brokerage payables*.

It is the Company's policy to take possession of the underlying collateral, monitor its market value relative to the amounts due under the agreements and, when necessary, require prompt transfer of additional collateral in order to maintain contractual margin protection. For resale and repurchase agreements, when necessary, the Company posts additional collateral in order to maintain contractual margin protection.

A substantial portion of the resale and repurchase agreements is recorded at fair value, as described in Notes 20 and 21 to the Consolidated Financial Statements. The remaining portion is carried at the amount of cash initially advanced or received, plus accrued interest, as specified in the respective agreements.

A substantial portion of securities borrowing and lending agreements is recorded at the amount of cash advanced or received. The remaining portion is recorded at fair value as the Company elected the fair value option for certain securities borrowed and loaned portfolios, as described in Note 21 to the Consolidated Financial Statements. With respect to securities loaned, the Company receives cash collateral in an amount generally in excess of the market value of the securities loaned. The Company monitors the market value of securities borrowed and securities loaned on a daily basis and obtains or posts additional collateral in order to maintain contractual margin protection.

The following tables present the gross and net resale and repurchase agreements and securities borrowing and lending agreements and the related offsetting amount permitted under ASC 210-20-45. The tables also include amounts related to financial instruments that are not permitted to be offset under ASC 210-20-45, but would be eligible for offsetting to the extent that an event of default occurred and a legal opinion supporting enforceability of the offsetting rights has been obtained. Remaining exposures continue to be secured by financial collateral, but the Company may not have sought or been able to obtain a legal opinion evidencing enforceability of the offsetting right.

<i>In millions of dollars</i>	As of March 31, 2019				
	Gross amounts of	Gross amounts offset on the	Net amounts of assets	Amounts not offset on the	Net amounts ⁽⁴⁾

Edgar Filing: CITIGROUP INC - Form 10-Q

	recognized assets	Consolidated Balance Sheet ⁽¹⁾	included on the Consolidated Balance Sheet ⁽²⁾	Consolidated Balance Sheet but eligible for offsetting upon counterparty default ⁽³⁾	
Securities purchased under agreements to resell	\$ 268,095	\$ 104,713	\$ 163,382	\$ 129,911	\$ 33,471
Deposits paid for securities borrowed	101,113	—	101,113	28,040	73,073
Total	\$ 369,208	\$ 104,713	\$ 264,495	\$ 157,951	\$ 106,544

91

Edgar Filing: CITIGROUP INC - Form 10-Q

<i>In millions of dollars</i>	Gross amounts of recognized liabilities	Gross amounts offset on the Consolidated Balance Sheet ⁽¹⁾	Net amounts of liabilities included on the Consolidated Balance Sheet ⁽²⁾	Amounts not offset on the Consolidated Balance Sheet but eligible for offsetting upon counterparty default ⁽³⁾	Net amounts ⁽⁴⁾
Securities sold under agreements to repurchase	\$ 276,944	\$ 104,713	\$ 172,231	\$ 91,923	\$ 80,308
Deposits received for securities loaned	18,141	—	18,141	5,351	12,790
Total	\$ 295,085	\$ 104,713	\$ 190,372	\$ 97,274	\$ 93,098

As of December 31, 2018

<i>In millions of dollars</i>	Gross amounts of recognized assets	Gross amounts offset on the Consolidated Balance Sheet ⁽¹⁾	Net amounts of assets included on the Consolidated Balance Sheet ⁽²⁾	Amounts not offset on the Consolidated Balance Sheet but eligible for offsetting upon counterparty default ⁽³⁾	Net amounts ⁽⁴⁾
Securities purchased under agreements to resell	\$ 246,788	\$ 87,424	\$ 159,364	\$ 124,557	\$ 34,807
Deposits paid for securities borrowed	111,320	—	111,320	35,766	75,554
Total	\$ 358,108	\$ 87,424	\$ 270,684	\$ 160,323	\$ 110,361

<i>In millions of dollars</i>	Gross amounts of recognized liabilities	Gross amounts offset on the Consolidated Balance Sheet ⁽¹⁾	Net amounts of liabilities included on the Consolidated Balance Sheet ⁽²⁾	Amounts not offset on the Consolidated Balance Sheet but eligible for offsetting upon counterparty default ⁽³⁾	Net amounts ⁽⁴⁾
Securities sold under agreements to repurchase	\$ 253,514	\$ 87,424	\$ 166,090	\$ 82,823	\$ 83,267
Deposits received for securities loaned	11,678	—	11,678	3,415	8,263
Total	\$ 265,192	\$ 87,424	\$ 177,768	\$ 86,238	\$ 91,530

(1) Includes financial instruments subject to enforceable master netting agreements that are permitted to be offset under ASC 210-20-45.

(2) The total of this column for each period excludes federal funds sold/purchased. See tables above.

(3) Includes financial instruments subject to enforceable master netting agreements that are not permitted to be offset under ASC 210-20-45, but would be eligible for offsetting to the extent that an event of default has occurred and a legal opinion supporting enforceability of the offsetting right has been obtained.

(4) Remaining exposures continue to be secured by financial collateral, but the Company may not have sought or been able to obtain a legal opinion evidencing enforceability of the offsetting right.

The following tables present the gross amount of liabilities associated with repurchase agreements and securities lending agreements, by remaining contractual maturity:

As of March 31, 2019

In millions of dollars

Total

Edgar Filing: CITIGROUP INC - Form 10-Q

	Open and overnight	Up to 30 days	31-90 days	Greater than 90 days	
Securities sold under agreements to repurchase	\$ 140,262	\$ 60,664	\$ 33,724	\$ 42,294	\$ 276,944
Deposits received for securities loaned	12,567	459	2,691	2,424	18,141
Total	\$ 152,829	\$ 61,123	\$ 36,415	\$ 44,718	\$ 295,085

As of December 31, 2018

<i>In millions of dollars</i>	Open and overnight	Up to 30 days	31-90 days	Greater than 90 days	Total
Securities sold under agreements to repurchase	\$ 108,405	\$ 70,850	\$ 29,898	\$ 44,361	\$ 253,514
Deposits received for securities loaned	6,296	774	2,626	1,982	11,678
Total	\$ 114,701	\$ 71,624	\$ 32,524	\$ 46,343	\$ 265,192

92

The following tables present the gross amount of liabilities associated with repurchase agreements and securities lending agreements, by class of underlying collateral:

<i>In millions of dollars</i>	As of March 31, 2019		
	Repurchase agreements	Securities lending agreements	Total
U.S. Treasury and federal agency securities	\$101,780	\$ —	\$101,780
State and municipal securities	1,644	—	1,644
Foreign government securities	106,764	565	107,329
Corporate bonds	22,264	660	22,924
Equity securities	14,616	16,570	31,186
Mortgage-backed securities	20,112	—	20,112
Asset-backed securities	5,861	—	5,861
Other	3,903	346	4,249
Total	\$276,944	\$ 18,141	\$295,085

<i>In millions of dollars</i>	As of December 31, 2018		
	Repurchase agreements	Securities lending agreements	Total
U.S. Treasury and federal agency securities	\$86,785	\$ 41	\$86,826
State and municipal securities	2,605	—	2,605
Foreign government securities	99,131	179	99,310
Corporate bonds	21,719	749	22,468
Equity securities	12,920	10,664	23,584
Mortgage-backed securities	19,421	—	19,421
Asset-backed securities	6,207	—	6,207
Other	4,726	45	4,771
Total	\$253,514	\$ 11,678	\$265,192

11. BROKERAGE RECEIVABLES AND BROKERAGE PAYABLES

The Company has receivables and payables for financial instruments sold to and purchased from brokers, dealers and customers, which arise in the ordinary course of business.

For additional information on these receivables and payables, see Note 12 to the Consolidated Financial Statements in Citi's 2018 Annual Report on Form 10-K.

Brokerage receivables and *Brokerage payables* consisted of the following:

<i>In millions of dollars</i>	March 31, December 31,	
	2019	2018
Receivables from customers	\$ 14,945	\$ 14,415
Receivables from brokers, dealers and clearing organizations	29,555	21,035
Total brokerage receivables⁽¹⁾	\$ 44,500	\$ 35,450
Payables to customers	\$ 37,240	\$ 40,273
Payables to brokers, dealers and clearing organizations	25,416	24,298
Total brokerage payables⁽¹⁾	\$ 62,656	\$ 64,571

(1) Includes brokerage receivables and payables recorded by Citi broker-dealer entities that are accounted for in accordance with the AICPA Accounting Guide for Brokers and Dealers in Securities as codified in ASC 940-320.

12. INVESTMENTS

For additional information regarding Citi's investment portfolios, including evaluating investments for other-than-temporary impairment (OTTI), see Note 13 to the Consolidated Financial Statements in Citi's 2018 Annual Report on Form 10-K.

The following table presents Citi's investments by category:

<i>In millions of dollars</i>	March 31,	December 31,
	2019	2018
Debt securities available-for-sale (AFS)	\$ 275,132	\$ 288,038
Debt securities held-to-maturity (HTM) ⁽¹⁾	66,842	63,357
Marketable equity securities carried at fair value ⁽²⁾	208	220
Non-marketable equity securities carried at fair value ⁽²⁾	804	889
Non-marketable equity securities measured using the measurement alternative ⁽³⁾	630	538
Non-marketable equity securities carried at cost ⁽⁴⁾	5,665	5,565
Total investments	\$ 349,281	\$ 358,607

(1) Carried at adjusted amortized cost basis, net of any credit-related impairment.

(2) Unrealized gains and losses are recognized in earnings.

(3) Impairment losses and adjustments to the carrying value as a result of observable price changes are recognized in earnings.

(4) Represents shares issued by the Federal Reserve Bank, Federal Home Loan Banks and certain exchanges of which Citigroup is a member.

The following table presents interest and dividend income on investments:

<i>In millions of dollars</i>	Three Months Ended March 31,	
	2019	2018
Taxable interest	\$ 2,372	\$ 2,042
Interest exempt from U.S. federal income tax	127	130
Dividend income	49	62
Total interest and dividend income	\$ 2,548	\$ 2,234

The following table presents realized gains and losses on the sales of investments, which exclude OTTI losses:

<i>In millions of dollars</i>	Three Months Ended March 31,	
	2019	2018
Gross realized investment gains	\$ 168	\$ 345
Gross realized investment losses	(38)	(175)
Net realized gains on sale of investments	\$ 130	\$ 170

Debt Securities Available-for-Sale

The amortized cost and fair value of AFS debt securities were as follows:

<i>In millions of dollars</i>	March 31, 2019				December 31, 2018			
	Amortized cost	Gross unrealized gains	Gross unrealized losses	Fair value	Amortized cost	Gross unrealized gains	Gross unrealized losses	Fair value
Debt securities AFS								
Mortgage-backed securities ⁽¹⁾								
U.S. government-sponsored agency guaranteed	\$ 39,228	\$ 539	\$ 434	\$ 39,333	\$ 43,504	\$ 241	\$ 725	\$ 43,020
Alt-A	1	—	—	1	1	—	—	1
Non-U.S. residential	1,117	4	1	1,120	1,310	4	2	1,312
Commercial	138	1	1	138	173	1	2	172
Total mortgage-backed securities	\$ 40,484	\$ 544	\$ 436	\$ 40,592	\$ 44,988	\$ 246	\$ 729	\$ 44,505
U.S. Treasury and federal agency securities								
U.S. Treasury	\$ 100,267	\$ 25	\$ 1,003	\$ 99,289	\$ 109,376	\$ 33	\$ 1,339	\$ 108,070
Agency obligations	8,472	2	90	8,384	9,283	1	132	9,152
Total U.S. Treasury and federal agency securities	\$ 108,739	\$ 27	\$ 1,093	\$ 107,673	\$ 118,659	\$ 34	\$ 1,471	\$ 117,222
State and municipal	\$ 8,012	\$ 162	\$ 65	\$ 8,109	\$ 9,372	\$ 96	\$ 262	\$ 9,206
Foreign government	101,296	455	395	101,356	100,872	415	596	100,691
Corporate	12,366	59	115	12,310	11,714	42	157	11,599
Asset-backed securities ⁽¹⁾	1,421	1	2	1,420	845	2	4	843
Other debt securities	3,671	1	—	3,672	3,973	—	1	3,972
Total debt securities AFS	\$ 275,989	\$ 1,249	\$ 2,106	\$ 275,132	\$ 290,423	\$ 835	\$ 3,220	\$ 288,038

The Company invests in mortgage- and asset-backed securities. These securitizations are generally considered VIEs. The Company's maximum exposure to loss (1) from these VIEs is equal to the carrying amount of the securities, which is reflected in the table above. For mortgage- and asset-backed securitizations in which the Company has other involvement, see Note 18 to the Consolidated Financial Statements.

The following table shows the fair value of AFS debt securities that have been in an unrealized loss position:

<i>In millions of dollars</i>	Less than 12 months		12 months or longer		Total	
	Fair value	Gross unrealized losses	Fair value	Gross unrealized losses	Fair value	Gross unrealized losses
March 31, 2019						
Debt securities AFS						
Mortgage-backed securities						
U.S. government agency guaranteed	\$9,176	\$ 268	\$8,102	\$ 166	\$17,278	\$ 434
Non-U.S. residential	387	1	1	—	388	1
Commercial	14	—	104	1	118	1
Total mortgage-backed securities	\$9,577	\$ 269	\$8,207	\$ 167	\$17,784	\$ 436
U.S. Treasury and federal agency securities						
U.S. Treasury	\$8,496	\$ 48	\$80,174	\$ 955	\$88,670	\$ 1,003
Agency obligations	126	2	8,098	88	8,224	90
Total U.S. Treasury and federal agency securities	\$8,622	\$ 50	\$88,272	\$ 1,043	\$96,894	\$ 1,093
State and municipal	\$928	\$ 6	\$968	\$ 59	\$1,896	\$ 65
Foreign government	32,453	159	11,945	236	44,398	395
Corporate	3,252	96	2,127	19	5,379	115
Asset-backed securities	306	2	56	—	362	2
Other debt securities	816	—	—	—	816	—
Total debt securities AFS	\$55,954	\$ 582	\$111,575	\$ 1,524	\$167,529	\$ 2,106
December 31, 2018						
Debt securities AFS						
Mortgage-backed securities						
U.S. government agency guaranteed	\$11,160	\$ 286	\$13,143	\$ 439	\$24,303	\$ 725
Non-U.S. residential	284	2	2	—	286	2
Commercial	79	1	82	1	161	2
Total mortgage-backed securities	\$11,523	\$ 289	\$13,227	\$ 440	\$24,750	\$ 729
U.S. Treasury and federal agency securities						
U.S. Treasury	\$8,389	\$ 42	\$77,883	\$ 1,297	\$86,272	\$ 1,339
Agency obligations	277	2	8,660	130	8,937	132
Total U.S. Treasury and federal agency securities	\$8,666	\$ 44	\$86,543	\$ 1,427	\$95,209	\$ 1,471
State and municipal	\$1,614	\$ 34	\$1,303	\$ 228	\$2,917	\$ 262
Foreign government	40,655	265	15,053	331	55,708	596
Corporate	4,547	115	2,077	42	6,624	157
Asset-backed securities	441	4	55	—	496	4
Other debt securities	1,790	1	—	—	1,790	1
Total debt securities AFS	\$69,236	\$ 752	\$118,258	\$ 2,468	\$187,494	\$ 3,220

The following table presents the amortized cost and fair value of AFS debt securities by contractual maturity dates:

<i>In millions of dollars</i>	March 31, 2019		December 31, 2018	
	Amortized cost	Fair value	Amortized cost	Fair value
Mortgage-backed securities⁽¹⁾				
Due within 1 year	\$ 68	\$ 68	\$ 14	\$ 14
After 1 but within 5 years	706	707	662	661
After 5 but within 10 years	1,824	1,922	2,779	2,828
After 10 years ⁽²⁾	37,886	37,895	41,533	41,002
Total	\$ 40,484	\$ 40,592	\$ 44,988	\$ 44,505
U.S. Treasury and federal agency securities				
Due within 1 year	\$ 39,674	\$ 39,554	\$ 41,941	\$ 41,867
After 1 but within 5 years	68,442	67,520	76,139	74,800
After 5 but within 10 years	597	573	489	462
After 10 years ⁽²⁾	26	26	90	93
Total	\$ 108,739	\$ 107,673	\$ 118,659	\$ 117,222
State and municipal				
Due within 1 year	\$ 1,674	\$ 1,673	\$ 2,586	\$ 2,586
After 1 but within 5 years	1,542	1,546	1,676	1,675
After 5 but within 10 years	573	595	585	602
After 10 years ⁽²⁾	4,223	4,295	4,525	4,343
Total	\$ 8,012	\$ 8,109	\$ 9,372	\$ 9,206
Foreign government				
Due within 1 year	\$ 41,824	\$ 41,806	\$ 39,078	\$ 39,028
After 1 but within 5 years	46,950	46,936	50,125	49,962
After 5 but within 10 years	11,034	11,083	10,153	10,149
After 10 years ⁽²⁾	1,488	1,531	1,516	1,552
Total	\$ 101,296	\$ 101,356	\$ 100,872	\$ 100,691
All other⁽³⁾				
Due within 1 year	\$ 6,867	\$ 6,865	\$ 6,166	\$ 6,166
After 1 but within 5 years	8,199	8,188	8,459	8,416
After 5 but within 10 years	1,429	1,410	1,474	1,427
After 10 years ⁽²⁾	963	939	433	405
Total	\$ 17,458	\$ 17,402	\$ 16,532	\$ 16,414
Total debt securities AFS	\$ 275,989	\$ 275,132	\$ 290,423	\$ 288,038

(1) Includes mortgage-backed securities of U.S. government-sponsored agencies.

(2) Investments with no stated maturities are included as contractual maturities of greater than 10 years. Actual maturities may differ due to call or prepayment rights.

(3) Includes corporate, asset-backed and other debt securities.

Debt Securities Held-to-Maturity

The carrying value and fair value of debt securities HTM were as follows:

<i>In millions of dollars</i>	Carrying value	Gross unrealized gains	Gross unrealized losses	Fair value
March 31, 2019				
Debt securities held-to-maturity				
Mortgage-backed securities ⁽¹⁾				
U.S. government agency guaranteed ⁽²⁾	\$ 38,286	\$ 392	\$ 296	\$ 38,382
Non-U.S. residential	1,313	13	1	1,325
Commercial	424	1	1	424
Total mortgage-backed securities	\$ 40,023	\$ 406	\$ 298	\$ 40,131
State and municipal	\$ 7,648	\$ 285	\$ 70	\$ 7,863
Foreign government	1,000	—	11	989
Asset-backed securities ⁽¹⁾	18,171	6	86	18,091
Total debt securities held-to-maturity	\$ 66,842	\$ 697	\$ 465	\$ 67,074
December 31, 2018				
Debt securities held-to-maturity				
Mortgage-backed securities ⁽¹⁾				
U.S. government agency guaranteed	\$ 34,239	\$ 199	\$ 578	\$ 33,860
Non-U.S. residential	1,339	12	1	1,350
Commercial	368	—	—	368
Total mortgage-backed securities	\$ 35,946	\$ 211	\$ 579	\$ 35,578
State and municipal	\$ 7,628	\$ 167	\$ 138	\$ 7,657
Foreign government	1,027	—	24	1,003
Asset-backed securities ⁽¹⁾	18,756	8	112	18,652
Total debt securities held-to-maturity	\$ 63,357	\$ 386	\$ 853	\$ 62,890

The Company invests in mortgage- and asset-backed securities. These securitizations are generally considered VIEs. The Company's maximum exposure to loss (1) from these VIEs is equal to the carrying amount of the securities, which is reflected in the table above. For mortgage- and asset-backed securitizations in which the Company has other involvement, see Note 18 to the Consolidated Financial Statements.

In March 2019, Citibank transferred \$5 billion of agency residential mortgage-backed securities (RMBS) from AFS classification to HTM classification in (2) accordance with ASC 320. At the time of transfer, the securities were in an unrealized loss position of \$56 million. The loss amounts will remain in AOCI and be amortized over the remaining life of the securities.

The table below shows the fair value of debt securities HTM that have been in an unrecognized loss position:

<i>In millions of dollars</i>	Less than 12 months		12 months or longer		Total	
	Fair value	Gross unrecognized losses	Fair value	Gross unrecognized losses	Fair value	Gross unrecognized losses
March 31, 2019						
Debt securities held-to-maturity						
Mortgage-backed securities	\$4,577	\$ 11	\$18,150	\$ 287	\$22,727	\$ 298
State and municipal	206	6	954	64	1,160	70
Foreign government	989	11	—	—	989	11
Asset-backed securities	12,581	86	—	—	12,581	86
Total debt securities held-to-maturity	\$18,353	\$ 114	\$19,104	\$ 351	\$37,457	\$ 465
December 31, 2018						
Debt securities held-to-maturity						
Mortgage-backed securities	\$2,822	\$ 20	\$18,086	\$ 559	\$20,908	\$ 579
State and municipal	981	34	1,242	104	2,223	138
Foreign government	1,003	24	—	—	1,003	24
Asset-backed securities	13,008	112	—	—	13,008	112
Total debt securities held-to-maturity	\$17,814	\$ 190	\$19,328	\$ 663	\$37,142	\$ 853

Note: Excluded from the gross unrecognized losses presented in the table above are \$(683) million and \$(653) million of net unrealized losses recorded in AOCI as of March 31, 2019 and December 31, 2018, respectively, primarily related to the difference between the amortized cost and carrying value of HTM debt securities that were reclassified from AFS. Substantially all of these net unrecognized losses relate to securities that have been in a loss position for 12 months or longer at March 31, 2019 and December 31, 2018.

The following table presents the carrying value and fair value of HTM debt securities by contractual maturity dates:

<i>In millions of dollars</i>	March 31, 2019		December 31, 2018	
	Carrying value	Fair value	Carrying value	Fair value
Mortgage-backed securities				
Due within 1 year	\$3	\$3	\$3	\$3
After 1 but within 5 years	544	547	539	540
After 5 but within 10 years	1,822	1,845	997	1,011
After 10 years ⁽¹⁾	37,654	37,736	34,407	34,024
Total	\$40,023	\$40,131	\$35,946	\$35,578
State and municipal				
Due within 1 year	\$37	\$37	\$37	\$37
After 1 but within 5 years	221	228	168	174
After 5 but within 10 years	487	500	540	544
After 10 years ⁽¹⁾	6,903	7,098	6,883	6,902
Total	\$7,648	\$7,863	\$7,628	\$7,657
Foreign government				
Due within 1 year	\$20	\$20	\$60	\$36
After 1 but within 5 years	980	969	967	967
After 5 but within 10 years	—	—	—	—
After 10 years ⁽¹⁾	—	—	—	—
Total	\$1,000	\$989	\$1,027	\$1,003
All other⁽²⁾				
Due within 1 year	\$—	\$—	\$—	\$—
After 1 but within 5 years	—	—	—	—
After 5 but within 10 years	3,039	3,041	2,535	2,539
After 10 years ⁽¹⁾	15,132	15,050	16,221	16,113
Total	\$18,171	\$18,091	\$18,756	\$18,652
Total debt securities held-to-maturity	\$66,842	\$67,074	\$63,357	\$62,890

(1) Investments with no stated maturities are included as contractual maturities of greater than 10 years. Actual maturities may differ due to call or prepayment rights.

(2) Includes corporate and asset-backed securities.

Evaluating Investments for Other-Than-Temporary Impairment

Debt Securities

Overview

The Company conducts periodic reviews of all debt securities with unrealized losses to evaluate whether the impairment is other-than-temporary. This review applies to all debt securities that are not measured at fair value through earnings.

An unrealized loss exists when the current fair value of an individual debt security is less than its amortized cost basis. Unrealized losses that are determined to be temporary in nature are recorded, net of tax, in AOCI for AFS debt securities. Temporary losses related to HTM debt securities generally are not recorded, as these investments are carried at adjusted amortized cost basis. However, for HTM debt securities with credit-related impairment, the credit loss is recognized in earnings as OTTI, and any difference between the cost basis adjusted for the OTTI and fair value is recognized in AOCI and amortized as an adjustment of yield over the remaining contractual life of the security. For debt securities transferred to HTM from *Trading account assets*, amortized cost is defined as the fair value of the securities at the date of transfer, plus any accretion income and less any impairment recognized in earnings subsequent to transfer. For debt securities transferred to HTM from AFS, amortized cost is defined as the original purchase cost, adjusted for the cumulative accretion or amortization of any purchase discount or premium, plus or minus any cumulative fair value hedge adjustments, net of accretion or amortization, and less any impairment recognized in earnings.

Regardless of the classification of debt securities as AFS or HTM, the Company assesses each position with an unrealized loss for OTTI. Factors considered in determining whether a loss is temporary include:

- the length of time and the extent to which fair value has been below cost;
- the severity of the impairment;
- the cause of the impairment and the financial condition and near-term prospects of the issuer;
- activity in the market of the issuer that may indicate adverse credit conditions; and
- the Company's ability and intent to hold the investment for a period of time sufficient to allow for any anticipated recovery.

The Company's review for impairment generally entails:

- identification and evaluation of impaired investments;
- analysis of individual investments that have fair values less than amortized cost, including consideration of the length of time the investment has been in an unrealized loss position and the expected recovery period;
- consideration of evidential matter, including an evaluation of factors or triggers that could cause individual investments to qualify as having other-than-temporary impairment and those that would not support other-than-temporary impairment; and
- documentation of the results of these analyses, as required under business policies.

The entire difference between amortized cost basis and fair value is recognized in earnings as OTTI for impaired debt securities that the Company has an intent to sell or for which the Company believes it will more-likely-than-not be required to sell prior to recovery of the amortized cost basis. However, for those debt securities that the Company does not intend to sell and is not likely to be required to sell, only the credit-related impairment is recognized in earnings and any non-credit-related impairment is recorded in AOCI.

For debt securities, credit impairment exists where management does not expect to receive contractual principal and interest cash flows sufficient to recover the entire amortized cost basis of a security.

The sections below describe the Company's process for identifying credit-related impairments for debt security types that have the most significant unrealized losses as of March 31, 2019.

Mortgage-Backed Securities

For U.S. mortgage-backed securities, credit impairment is assessed using a cash flow model that estimates the principal and interest cash flows on the underlying mortgages using the security-specific collateral and transaction structure. The model distributes the estimated cash flows to the various tranches of securities, considering the transaction structure and any subordination and credit enhancements that exist in that structure. The cash flow model incorporates actual cash flows on the mortgage-backed securities through the current period and then estimates the remaining cash flows using a number of assumptions, including default rates, prepayment rates, recovery rates (on foreclosed properties) and loss severity rates (on non-agency mortgage-backed securities).

Management develops specific assumptions using market data, internal estimates and estimates published by rating agencies and other third-party sources. Default rates are projected by considering current underlying mortgage loan performance, generally assuming the default of (i) 10% of current loans, (ii) 25% of 30–59 day delinquent loans, (iii) 70% of 60–90 day delinquent loans and (iv) 100% of 91+ day delinquent loans. These estimates are extrapolated along a default timing curve to estimate the total lifetime pool default rate. Other assumptions contemplate the actual collateral attributes, including geographic concentrations, rating actions and current market prices.

Cash flow projections are developed using different stress test scenarios. Management evaluates the results of those stress tests (including the severity of any cash shortfall indicated and the likelihood of the stress scenarios actually occurring based on the underlying pool's characteristics and performance) to assess whether management expects to recover the amortized cost basis of the security. If cash flow projections indicate that the Company does not expect to recover its amortized cost basis, the Company recognizes the estimated credit loss in earnings.

State and Municipal Securities

The process for identifying credit impairments in Citigroup's AFS and HTM state and municipal bonds is primarily based on a credit analysis that incorporates third-party credit ratings. Citigroup monitors the bond issuers and any insurers providing default protection in the form of financial guarantee insurance. The average external credit rating, ignoring any insurance, is Aa3/AA-. In the event of an external rating downgrade or other indicator of credit impairment (i.e., based on instrument-specific estimates of cash flows or probability of issuer default), the subject bond is specifically reviewed for adverse changes in the amount or timing of expected contractual principal and interest payments.

For state and municipal bonds with unrealized losses that Citigroup plans to sell, or would be more-likely-than-not required to sell, the full impairment is recognized in earnings.

Equity Method Investments

Management assesses equity method investments that have fair values that are less than their respective carrying values for OTTI. Fair value is measured as price multiplied by quantity if the investee has publicly listed securities. If the investee is not publicly listed, other methods are used (see Note 20 to the Consolidated Financial Statements). For impaired equity method investments that Citi plans to sell prior to recovery of value or would likely be required to sell, with no expectation that the fair value will recover prior to the expected sale date, the full impairment is recognized in earnings as OTTI regardless of severity and duration. The measurement of the OTTI does not include partial projected recoveries subsequent to the balance sheet date.

For impaired equity method investments that management does not plan to sell and is not likely to be required to sell prior to recovery of value, the evaluation of whether an impairment is other-than-temporary is based on (i) whether and when an equity method investment will recover in value and (ii) whether the investor has the intent and ability to hold that investment for a period of time sufficient to recover the value. The determination of whether the impairment is considered other-than-temporary considers the following indicators:

- the cause of the impairment and the financial condition and near-term prospects of the issuer, including any specific events that may influence the operations of the issuer;
- the intent and ability to hold the investment for a period of time sufficient to allow for any anticipated recovery in market value; and
- the length of time and extent to which fair value has been less than the carrying value.

Recognition and Measurement of OTTI

The following tables present total OTTI on *Investments* recognized in earnings:

<i>In millions of dollars</i>	Three Months Ended March 31, 2019	
	AFS	HTM
	Total	
Impairment losses related to debt securities that the Company does not intend to sell nor will likely be required to sell:		
Total OTTI losses recognized during the period	\$ —	\$ —
Less: portion of impairment loss recognized in AOCI (before taxes)	—	—
Net impairment losses recognized in earnings for debt securities that the Company does not intend to sell nor will likely be required to sell	\$ —	\$ —
Impairment losses recognized in earnings for debt securities that the Company intends to sell, would be more-likely-than-not required to sell or will be subject to an issuer call deemed probable of exercise	3	3
Total OTTI losses recognized in earnings	\$ 3	\$ 3

<i>In millions of dollars</i>	Three Months Ended March 31, 2018	
	AFS	HTM
	Total	
Impairment losses related to securities that the Company does not intend to sell nor will likely be required to sell:		
Total OTTI losses recognized during the period	\$ —	\$ —
Less: portion of impairment loss recognized in AOCI (before taxes)	—	—
Net impairment losses recognized in earnings for securities that the Company does not intend to sell nor will likely be required to sell	\$ —	\$ —
Impairment losses recognized in earnings for securities that the Company intends to sell, would be more-likely-than-not required to sell or will be subject to an issuer call deemed probable of exercise	27	27
Total impairment losses recognized in earnings	\$ 27	\$ 27

The following are three-month rollforwards of the credit-related impairments recognized in earnings for AFS and HTM debt securities held that the Company does not intend to sell nor will likely be required to sell:

<i>In millions of dollars</i>	Cumulative OTTI credit losses recognized in earnings on debt securities still held			
	Credit impairments recognized in December 31, 2018 balance	Credit impairments recognized in earnings on securities that have been previously impaired	Changes due to credit-impaired securities sold, transferred or matured	March 31, 2019 balance
AFS debt securities				
Mortgage-backed securities	\$ 1	\$ —	\$ —	\$ 1
State and municipal	—	—	—	—
Foreign government securities	—	—	—	—
Corporate	4	—	—	4
All other debt securities	—	—	—	—
Total OTTI credit losses recognized for AFS debt securities	\$ 5	\$ —	\$ —	\$ 5
HTM debt securities				
Mortgage-backed securities	\$ —	\$ —	\$ —	\$ —
State and municipal	—	—	—	—
Total OTTI credit losses recognized for HTM debt securities	\$ —	\$ —	\$ —	\$ —

In millions of dollars	Cumulative OTTI credit losses recognized in earnings on debt securities still held				
	December 31, 2017 balance	Credit impairments recognized in earnings on securities not previously impaired	Credit impairments recognized in earnings on securities that have been previously impaired	Reductions due to credit-impaired securities sold, transferred or matured ⁽¹⁾	March 31, 2018 balance
AFS debt securities					
Mortgage-backed securities ⁽²⁾	\$38	\$—	—\$ (13	)	\$ 25
State and municipal	4	—	(4)	—
Foreign government securities	—	—	—		—
Corporate	4	—	—		4
All other debt securities	2	—	—		2
Total OTTI credit losses recognized for AFS debt securities	\$48	\$—	—\$ (17	)	\$ 31
HTM debt securities					
Mortgage-backed securities ⁽³⁾	\$54	\$—	—\$ (54)	\$ —
State and municipal	3	—	(3)	—
Total OTTI credit losses recognized for HTM debt securities	\$57	\$—	—\$ (57)	\$ —

Includes \$18 million in cumulative OTTI reclassified from HTM to AFS due to the transfer of the related debt securities from HTM to AFS. Citi adopted ASU

(1) 2017-12, *Targeted Improvements to Accounting for Hedge Activities*, on January 1, 2018 and transferred approximately \$4 billion of HTM debt securities into AFS classification as permitted as a one-time transfer under the standard.

(2) Primarily consists of Prime securities.

(3) Primarily consists of Alt-A securities.

Non-Marketable Equity Securities Not Carried at Fair Value

Non-marketable equity securities are required to be measured at fair value with changes in fair value recognized in earnings unless (i) the measurement alternative is elected or (ii) the investment represents Federal Reserve Bank and Federal Home Loan Bank stock or certain exchange seats that continue to be carried at cost.

The election to measure a non-marketable equity security using the measurement alternative is made on an instrument-by-instrument basis. Under the measurement alternative, an equity security is carried at cost plus or minus changes resulting from observable prices in orderly transactions for the identical or a similar investment of the same issuer. The carrying value of the equity security is adjusted to fair value on the date of an observed transaction. Fair value may differ from the observed transaction price due to a number of factors, including marketability adjustments and differences in rights and obligations when the observed transaction is not for the identical investment held by Citi. Equity securities under the measurement alternative are also assessed for impairment. On a quarterly basis, management qualitatively assesses whether each equity security under the measurement alternative is impaired. Impairment indicators that are considered include, but are not limited to, the following:

- a significant deterioration in the earnings performance, credit rating, asset quality or business prospects of the investee;

- a significant adverse change in the regulatory, economic or technological environment of the investee;

- a significant adverse change in the general market condition of either the geographical area or the industry in which the investee operates;

- a bona fide offer to purchase, an offer by the investee to sell or a completed auction process for the same or similar investment for an amount less than the carrying amount of that investment; and

- factors that raise significant concerns about the investee's ability to continue as a going concern, such as negative cash flows from operations, working capital deficiencies or noncompliance with statutory capital requirements or debt

covenants.

When the qualitative assessment indicates that impairment exists, the investment is written down to fair value, with the full difference between the fair value of the investment and its carrying amount recognized in earnings.

105

Below is the carrying value of non-marketable equity securities measured using the measurement alternative at March 31, 2019 and December 31, 2018:

	March	December
<i>In millions of dollars</i>	31,	31, 2018
	2019	
Measurement alternative:		
Carrying value	\$ 630	\$ 538

Below are amounts recognized in earnings for the three months ended March 31, 2019 and 2018, and life-to-date amounts as of March 31, 2019 on non-marketable equity securities measured using the measurement alternative:

	Three	
	Months	
	Ended	
	March	
	31,	
<i>In millions of dollars</i>	2019	2018
Measurement alternative:		
Impairment losses ⁽¹⁾	\$ 5	\$ 1
Downward changes for observable prices ⁽¹⁾	—	2
Upward changes for observable prices ⁽¹⁾	66	123

(1) See Note 20 to the Consolidated Financial Statements for additional information on these nonrecurring fair value measurements.

	Life-to-date
	amounts on
	securities
	still held
	March 31,
<i>In millions of dollars</i>	2019
Measurement alternative:	
Impairment losses	\$ 12
Downward changes for observable prices	18
Upward changes for observable prices	285

A similar impairment analysis is performed for non-marketable equity securities carried at cost. For the three months ended March 31, 2019 and 2018, there was no impairment loss recognized in earnings for non-marketable equity securities carried at cost.

Investments in Alternative Investment Funds That Calculate Net Asset Value

The Company holds investments in certain alternative investment funds that calculate net asset value (NAV), or its equivalent, including hedge funds, private equity funds, funds of funds and real estate funds, as provided by third-party asset managers. Investments in such funds are generally classified as non-marketable equity securities carried at fair value. The fair values of these investments are estimated using the NAV of the Company's ownership interest in the funds. Some of these investments are in "covered funds" for purposes of the Volcker Rule, which prohibits certain proprietary investment activities and limits the ownership of, and relationships with, covered funds. On April 21, 2017, Citi's request for extension of the permitted holding period under the Volcker Rule for certain of its investments in illiquid funds was approved, allowing the Company to hold such investments until the earlier of five years from the July 21,

Edgar Filing: CITIGROUP INC - Form 10-Q

2017 expiration date of the general conformance period, or the date such investments mature or are otherwise conformed with the Volcker Rule.

	Fair value		Unfunded commitments		Redemption frequency (if currently eligible) monthly, quarterly, annually	Redemption notice period
	March 31, 2019	December 31, 2018	March 31, 2019	December 31, 2018		
<i>In millions of dollars</i>						
Hedge funds	\$—	\$ —	\$ —	\$ —	Generally quarterly	10–95 days
Private equity funds ⁽¹⁾⁽²⁾	160	168	62	62	—	—
Real estate funds ⁽²⁾⁽³⁾	14	14	19	19	—	—
Mutual/collective investment funds	25	25	—	—	—	—
Total	\$199	\$ 207	\$ 81	\$ 81	—	—

(1) Private equity funds include funds that invest in infrastructure, emerging markets and venture capital.

With respect to the Company's investments in private equity funds and real estate funds, distributions from each fund will be received as the underlying assets held by these funds are liquidated. It is estimated that the underlying assets of these funds will be liquidated over a period of several years as market conditions

(2) allow. Private equity and real estate funds do not allow redemption of investments by their investors. Investors are permitted to sell or transfer their investments, subject to the approval of the general partner or investment manager of these funds, which generally may not be unreasonably withheld.

(3) Includes several real estate funds that invest primarily in commercial real estate in the U.S., Europe and Asia.

13. LOANS

Citigroup loans are reported in two categories: consumer and corporate. These categories are classified primarily according to the segment and subsegment that manage the loans. For additional information regarding Citi's consumer and corporate loans, including related accounting policies, see Note 14 to the Consolidated Financial Statements in Citi's 2018 Annual Report on Form 10-K.

Consumer Loans

Consumer loans represent loans and leases managed primarily by *GCB* and *Corporate/Other*. The following table provides Citi's consumer loans by loan type:

<i>In millions of dollars</i>	March 31, December 31,	
	2019	2018
In U.S. offices		
Mortgage and real estate ⁽¹⁾	\$ 57,461	\$ 60,127
Installment, revolving credit and other	3,257	3,398
Cards	135,206	143,788
Commercial and industrial	8,859	8,256
Total	\$ 204,783	\$ 215,569
In offices outside the U.S.		
Mortgage and real estate ⁽¹⁾	\$ 43,184	\$ 43,379
Installment, revolving credit and other	27,525	27,609
Cards	24,763	25,400
Commercial and industrial	18,884	17,773
Lease financing	47	49
Total	\$ 114,403	\$ 114,210
Total consumer loans	\$ 319,186	\$ 329,779
Net unearned income	\$ 701	\$ 708
Consumer loans, net of unearned income	\$ 319,887	\$ 330,487

(1) Loans secured primarily by real estate.

During the three months ended March 31, 2019 and 2018, the Company sold and/or reclassified to HFS \$1.9 billion and \$0.8 billion, respectively, of consumer loans.

Consumer Loan Delinquency and Non-Accrual Details at March 31, 2019

<i>In millions of dollars</i>	Total current⁽¹⁾⁽²⁾	30–89 days past due⁽³⁾	≥ 90 days past due⁽³⁾	Past due government guaranteed⁽⁴⁾	Total loans⁽²⁾	Total non-accrual and accruing	90 days past due
In North America offices							
Residential first mortgages ⁽⁵⁾	\$ 44,047	\$ 393	\$ 234	\$ 677	\$45,351	\$ 564	\$ 456
Home equity loans ⁽⁶⁾⁽⁷⁾	10,527	174	236	—	10,937	500	—
Credit cards	132,572	1,590	1,746	—	135,908	—	1,746
Installment and other	3,257	41	15	—	3,313	21	—
Commercial banking loans	10,303	9	48	—	10,360	145	—
Total	\$ 200,706	\$ 2,207	\$ 2,279	\$ 677	\$ 205,869	\$ 1,230	\$ 2,202
In offices outside North America							
Residential first mortgages ⁽⁵⁾	\$ 35,777	\$ 203	\$ 134	\$ —	\$36,114	\$ 397	\$ —
Credit cards	23,561	417	365	—	24,343	297	234
Installment and other	25,687	244	97	—	26,028	130	—
Commercial banking loans	27,415	53	64	—	27,532	151	—
Total	\$ 112,440	\$ 917	\$ 660	\$ —	\$ 114,017	\$ 975	\$ 234
Total <i>GCB and Corporate/Other</i> Consumer	\$ 313,146	\$ 3,124	\$ 2,939	\$ 677	\$ 319,886	\$ 2,205	\$ 2,436
Other⁽⁸⁾	1	—	—	—	1	—	—
Total Citigroup	\$ 313,147	\$ 3,124	\$ 2,939	\$ 677	\$ 319,887	\$ 2,205	\$ 2,436

(1) Loans less than 30 days past due are presented as current.

(2) Includes \$20 million of residential first mortgages recorded at fair value.

(3) Excludes loans guaranteed by U.S. government-sponsored entities.

(4) Consists of residential first mortgages that are guaranteed by U.S. government-sponsored entities that are 30–89 days past due of \$0.2 billion and 90 days or more past due of \$0.5 billion.

(5) Includes approximately \$0.1 billion of residential first mortgage loans in process of foreclosure.

(6) Includes approximately \$0.1 billion of home equity loans in process of foreclos