

INITIAL

End Date:1/27/2020

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:1/28/2020

Daily Segregation - Secured Amounts

Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

0 [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
 - A. Cash
 - B. Securities (at market)
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade
 - b. Market value of open contracts granted (sold) on a foreign board of trade
4. Net equity (deficit) (add lines 1, 2, and 3.)
5. Account liquidating to a deficit and account with a debit balances - gross amount

Less: amount offset by customer owned securities
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

1,219,236,410 [7315]

2,315,870,754 [7317]

239,618,565 [7325]

35,967,111 [7335]

-17,975,001 [7337]

3,792,717,839 [7345]

215,301,982 [7351]

-211,112,045 [7352] 4,189,937 [7354]

3,796,907,776 [7355]

3,796,907,776 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
 - A. Banks located in the United States
 - B. Other banks qualified under Regulation 30.7
2. Securities
 - A. In safekeeping with banks located in the United States
 - B. In safekeeping with other banks qualified under Regulation 30.7
3. Equities with registered futures commission merchants
 - A. Cash
 - B. Securities
 - C. Unrealized gain (loss) on open futures contracts
 - D. Value of long option contracts
 - E. Value of short option contracts
4. Amounts held by clearing organizations of foreign boards of trade
 - A. Cash
 - B. Securities
 - C. Amount due to (from) clearing organization - daily variation
 - D. Value of long option contracts
 - E. Value of short option contracts
5. Amounts held by members of foreign boards of trade
 - A. Cash
 - B. Securities
 - C. Unrealized gain (loss) on open futures contracts
 - D. Value of long option contracts
 - E. Value of short option contracts
6. Amounts with other depositories designated by a foreign board of trade
7. Segregated funds on hand
8. Total funds in separate section 30.7 accounts
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)
10. Management Target Amount for Excess funds in separate section 30.7 accounts
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

1,567,810 [7500]

441,091,924 [7520] 442,659,734 [7530]

2,020,620,999 [7540]

0 [7560] 2,020,620,999 [7570]

0 [7580]

0 [7590]

0 [7600]

0 [7610]

0 [7615] 0 [7620]

0 [7640]

0 [7650]

0 [7660]

0 [7670]

0 [7675] 0 [7680]

1,469,445,723 [7700]

295,249,755 [7710]

239,618,565 [7720]

35,967,111 [7730]

-17,975,001 [7735] 2,022,306,153 [7740]

0 [7760]

0 [7765]

4,485,586,886 [7770]

688,679,110 [7380]

158,900,000 [7780]

529,779,110 [7785]

INITIAL**End Date:1/27/2020****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:1/28/2020****Daily Segregation - Segregation Statement**

SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)

1.	Net ledger balance	
	A. Cash	<u>6,105,015,950</u> [7010]
	B. Securities (at market)	<u>5,059,754,295</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>122,608,525</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>1,096,114,358</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-1,510,011,938</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>10,873,481,190</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>639,539,760</u> [7045]
	Less: amount offset by customer securities	<u>-636,713,605</u> [7047] <u>2,826,155</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>10,876,307,345</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>1,950,369,855</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>623,694,904</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>4,794,887,132</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>4,433,804,063</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>863,379</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>1,096,114,358</u> [7132]
	B. Value of open short option contracts	<u>-1,510,011,938</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>-8,397</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>2,255,328</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>11,391,968,684</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>515,661,339</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>346,500,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>169,161,339</u> [7198]
	Excess	

INITIAL**End Date:1/27/2020****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:1/28/2020****Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements	
1. Net ledger balance	
A. Cash	<u>16,472,387,623</u> [8500]
B. Securities (at market)	<u>17,639,638,851</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>-4,433,646,960</u> [8520]
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4. Net Equity (deficit) (add lines 1, 2, and 3)	<u>29,678,379,514</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>755,922,094</u> [8560]
Less: amount offset by customer owned securities	<u>-755,660,248</u> [8570] <u>261,846</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>29,678,641,360</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>3,553,198,463</u> [8600]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>460,534,649</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>10,661,515,163</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>17,179,104,202</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>-1,123,968,957</u> [8660]
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11. Net equities with other FCMs	
A. Net liquidating equity	<u>0</u> [8690]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12. Cleared swaps customer funds on hand	
A. Cash	<u>0</u>
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8715]
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>30,730,383,520</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>1,051,742,160</u> [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>448,000,000</u> [8760]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>603,742,160</u> [8770]