

INITIAL

End Date:4/23/2020

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:4/24/2020

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	<u>0</u> [7305]
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
A. Cash	<u>2,089,685,715</u> [7315]
B. Securities (at market)	<u>2,069,337,885</u> [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>-23,419,557</u> [7325]
3. Exchange traded options	
a. Market value of open option contracts purchased on a foreign board of trade	<u>57,896,194</u> [7335]
b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-33,688,188</u> [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.)	<u>4,159,812,049</u> [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount	<u>122,472,719</u> [7351]
Less: amount offset by customer owned securities	<u>-116,694,688</u> [7352] <u>5,778,031</u> [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>4,165,590,080</u> [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>4,165,590,080</u> [7360]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1. Cash in banks	
A. Banks located in the United States	<u>531,867</u> [7500]
B. Other banks qualified under Regulation 30.7	<u>199,934,750</u> [7520] <u>200,466,617</u> [7530]
2. Securities	
A. In safekeeping with banks located in the United States	<u>1,635,376,069</u> [7540]
B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>1,635,376,069</u> [7570]
3. Equities with registered futures commission merchants	
A. Cash	<u>0</u> [7580]
B. Securities	<u>0</u> [7590]
C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
D. Value of long option contracts	<u>0</u> [7610]
E. Value of short option contracts	<u>0</u> [7615] <u>0</u> [7620]
4. Amounts held by clearing organizations of foreign boards of trade	
A. Cash	<u>0</u> [7640]
B. Securities	<u>0</u> [7650]
C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
D. Value of long option contracts	<u>0</u> [7670]
E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5. Amounts held by members of foreign boards of trade	
A. Cash	<u>2,350,184,950</u> [7700]
B. Securities	<u>433,961,816</u> [7710]
C. Unrealized gain (loss) on open futures contracts	<u>-23,419,556</u> [7720]
D. Value of long option contracts	<u>57,896,194</u> [7730]
E. Value of short option contracts	<u>-33,688,188</u> [7735] <u>2,784,935,216</u> [7740]
6. Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7. Segregated funds on hand	<u>0</u> [7765]
8. Total funds in separate section 30.7 accounts	<u>4,620,777,902</u> [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>455,187,822</u> [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts	<u>168,000,000</u> [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>287,187,822</u> [7785]

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Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>2,889,202,149</u> [7010]
	B. Securities (at market)	<u>9,306,946,146</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>5,199,388,750</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>2,804,548,822</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-3,026,871,274</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>17,173,214,593</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>168,487,414</u> [7045]
	Less: amount offset by customer securities	<u>-160,138,513</u> [7047] <u>8,348,901</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>17,181,563,494</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,193,771,155</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>720,917,065</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>6,167,633,010</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>8,582,680,980</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-316,611,434</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>2,804,548,822</u> [7132]
	B. Value of open short option contracts	<u>-3,026,871,274</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>-9,919,187</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>3,348,101</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>18,119,497,238</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>937,933,744</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>647,500,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>290,433,744</u> [7198]

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Daily Segregation - Swaps StatementSTATEMENT 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>30,393,199,251</u> [8500]
	B. Securities (at market)	<u>20,242,730,557</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>-13,616,942,576</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>37,018,987,232</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>111,456,311</u> [8560]
	Less: amount offset by customer owned securities	<u>-111,310,396</u> [8570] <u>145,915</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>37,019,133,147</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>2,529,436,325</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>307,020,163</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>15,201,834,221</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>19,935,710,394</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-217,865,466</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 0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>37,756,135,637</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>737,002,490</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>512,400,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>224,602,490</u> [8770]