

INITIAL

End Date:4/27/2020

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:4/28/2020

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	<u>2,010,918,367</u> [7315]
B. Securities (at market)	<u>2,098,714,121</u> [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>37,080,835</u> [7325]
3. Exchange traded options	
a. Market value of open option contracts purchased on a foreign board of trade	<u>49,980,451</u> [7335]
b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-28,726,046</u> [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.)	<u>4,167,967,728</u> [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount	<u>122,787,027</u> [7351]
Less: amount offset by customer owned securities	<u>-118,654,332</u> [7352] <u>4,132,695</u> [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>4,172,100,423</u> [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>4,172,100,423</u> [7360]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1. Cash in banks	
A. Banks located in the United States	<u>15,281</u> [7500]
B. Other banks qualified under Regulation 30.7	<u>194,844,983</u> [7520] <u>194,860,264</u> [7530]
2. Securities	
A. In safekeeping with banks located in the United States	<u>1,589,798,583</u> [7540]
B. In safekeeping with other banks qualified under Regulation 30.7	0 [7560] <u>1,589,798,583</u> [7570]
3. Equities with registered futures commission merchants	
A. Cash	0 [7580]
B. Securities	0 [7590]
C. Unrealized gain (loss) on open futures contracts	0 [7600]
D. Value of long option contracts	0 [7610]
E. Value of short option contracts	0 [7615] 0 [7620]
4. Amounts held by clearing organizations of foreign boards of trade	
A. Cash	0 [7640]
B. Securities	0 [7650]
C. Amount due to (from) clearing organization - daily variation	0 [7660]
D. Value of long option contracts	0 [7670]
E. Value of short option contracts	0 [7675] 0 [7680]
5. Amounts held by members of foreign boards of trade	
A. Cash	<u>2,234,405,266</u> [7700]
B. Securities	<u>508,915,538</u> [7710]
C. Unrealized gain (loss) on open futures contracts	<u>37,080,837</u> [7720]
D. Value of long option contracts	<u>49,980,451</u> [7730]
E. Value of short option contracts	<u>-28,726,046</u> [7735] <u>2,801,656,046</u> [7740]
6. Amounts with other depositories designated by a foreign board of trade	0 [7760]
7. Segregated funds on hand	0 [7765]
8. Total funds in separate section 30.7 accounts	<u>4,586,314,893</u> [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>414,214,470</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>246,214,470</u> [7785]

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

1.	Net ledger balance	
	A. Cash	<u>2,731,529,861</u> [7010]
	B. Securities (at market)	<u>9,283,719,911</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>6,156,374,769</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>2,668,282,394</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-2,964,840,814</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>17,875,066,121</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>577,475,134</u> [7045]
	Less: amount offset by customer securities	<u>-563,722,442</u> [7047] <u>13,752,692</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>17,888,818,813</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,334,669,740</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>671,781,041</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>6,229,141,552</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>8,608,611,229</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>263,428,303</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>2,668,282,394</u> [7132]
	B. Value of open short option contracts	<u>-2,964,840,814</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>-9,434,526</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>3,327,641</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>18,804,966,560</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>916,147,747</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>268,647,747</u> [7198]

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**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 <b><u>30,235,603,344</u></b> [8500]
	B. Securities (at market) <b><u>19,957,261,500</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <b><u>-12,905,180,228</u></b> [8520]
3.	Cleared swaps options
	A. Market value of open cleared swaps option contracts purchased <b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold) <b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3) <b><u>37,287,684,616</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>98,235,922</u></b> [8560]
	Less: amount offset by customer owned securities <b><u>-98,083,323</u></b> [8570] <b><u>152,599</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>37,287,837,215</u></b> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <b><u>1,901,977,444</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>266,569,744</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <b><u>15,592,478,069</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>19,690,691,756</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b><u>573,176,179</u></b> [8660]
10.	Cleared swaps options
	A. Value of open cleared swaps long option contracts <b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts <b><u>0</u></b> [8680]
11.	Net equities with other FCMs
	A. Net liquidating equity <b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand
	A. Cash <b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0 0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>38,024,893,192</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>737,055,977</u></b> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>512,400,000</u></b> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>224,655,977</u></b> [8770]