

INITIAL

End Date:8/14/2020

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:8/17/2020

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>1,602,574,710</u> [7315]
B. Securities (at market)	<u>2,315,344,290</u> [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>197,050,705</u> [7325]
3. Exchange traded options	
a. Market value of open option contracts purchased on a foreign board of trade	<u>21,116,190</u> [7335]
b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-6,789,437</u> [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.)	<u>4,129,296,458</u> [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount	<u>188,199,285</u> [7351]
Less: amount offset by customer owned securities	<u>-181,119,079</u> [7352] <u>7,080,206</u> [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>4,136,376,664</u> [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>4,136,376,664</u> [7360]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1. Cash in banks	
A. Banks located in the United States	<u>256,418</u> [7500]
B. Other banks qualified under Regulation 30.7	<u>225,435,411</u> [7520] <u>225,691,829</u> [7530]
2. Securities	
A. In safekeeping with banks located in the United States	<u>1,637,137,807</u> [7540]
B. In safekeeping with other banks qualified under Regulation 30.7	0 [7560] <u>1,637,137,807</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>1,793,675,899</u> [7700]
B. Securities	<u>678,206,483</u> [7710]
C. Unrealized gain (loss) on open futures contracts	<u>197,058,668</u> [7720]
D. Value of long option contracts	<u>21,116,190</u> [7730]
E. Value of short option contracts	<u>-6,789,437</u> [7735] <u>2,683,267,803</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>4,546,097,439</u> [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>409,720,775</u> [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts	<u>163,100,000</u> [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>246,620,775</u> [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>8,459,220,792</u></b> [7010]
	B. Securities (at market)	<b><u>8,559,149,242</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-552,461,376</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>1,609,862,241</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-2,043,699,943</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>16,032,070,956</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>116,478,573</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-115,326,136</u></b> [7047] <b><u>1,152,437</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>16,033,223,393</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>3,325,773,602</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>306,848,387</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>4,012,479,996</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>1,000,000,000</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>8,249,031,729</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>72,440,076</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>1,609,862,241</u></b> [7132]
	B. Value of open short option contracts	<b><u>-2,043,699,943</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>1,614,174</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>3,269,126</u></b> [7170]
12.	Segregated funds on hand	<b><u>0</u></b> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>16,537,619,388</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>504,395,995</u></b> [7190]
15.	Management Target Amount for Excess funds in segregation	<b><u>345,100,000</u></b> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<b><u>159,295,995</u></b> [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>23,866,973,531</u></b> [8500]
	B. Securities (at market) <b><u>19,971,977,554</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <b><u>-8,296,436,546</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>35,542,514,539</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>74,121,275</u></b> [8560]
	Less: amount offset by customer owned securities <b><u>-73,477,120</u></b> [8570] <b><u>644,155</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>35,543,158,694</u></b> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <b><u>2,438,105,531</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>361,280,569</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <b><u>13,791,929,581</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>19,610,696,985</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b><u>54,654,688</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>36,256,667,354</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>713,508,660</u></b> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>503,300,000</u></b> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>210,208,660</u></b> [8770]