

INITIAL

End Date:8/31/2020

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:9/1/2020

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

1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	0 [7305]
	A. Cash	<u>1,653,164,988</u> [7315]
	B. Securities (at market)	<u>2,299,458,940</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>231,700,175</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>15,401,431</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-4,127,774</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>4,195,597,760</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>119,729,166</u> [7351]
	Less: amount offset by customer owned securities	<u>-119,004,580</u> [7352] <u>724,586</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>4,196,322,346</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>4,196,322,346</u> [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<u>252,807,627</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>199,885,722</u> [7520] <u>452,693,349</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>1,656,044,898</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	0 [7560] <u>1,656,044,898</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>1,476,272,005</u> [7700]
	B. Securities	<u>643,414,042</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>231,712,207</u> [7720]
	D. Value of long option contracts	<u>15,401,431</u> [7730]
	E. Value of short option contracts	<u>-4,127,774</u> [7735] <u>2,362,671,911</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>4,471,410,158</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>275,087,812</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>162,400,000</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>112,687,812</u> [7785]

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

1.	Net ledger balance	
	A. Cash	<b><u>8,721,131,075</u></b> [7010]
	B. Securities (at market)	<b><u>8,385,582,963</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-563,609,032</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>1,683,088,649</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-2,055,082,948</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>16,171,110,707</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>310,754,317</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-297,904,924</u></b> [7047] <b><u>12,849,393</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>16,183,960,100</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>2,784,145,764</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>328,135,417</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>5,756,879,105</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>8,054,192,906</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>137,907,009</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>1,683,088,649</u></b> [7132]
	B. Value of open short option contracts	<b><u>-2,055,082,948</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>733,368</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>3,254,640</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>16,693,253,910</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>509,293,810</u></b> [7190]
15.	Management Target Amount for Excess funds in segregation	<b><u>330,400,000</u></b> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<b><u>178,893,810</u></b> [7198]
	Excess	

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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>23,609,980,101</u></b> [8500]
	B. Securities (at market)	<b><u>19,954,393,440</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>-8,573,098,455</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>34,991,275,086</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>115,176,970</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-115,079,533</u></b> [8570] <b><u>97,437</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>34,991,372,523</u></b> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>2,554,837,490</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>266,255,396</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>13,481,575,308</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>19,688,138,044</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>-282,498,240</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>35,708,307,998</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>716,935,475</u></b> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<b><u>497,700,000</u></b> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<b><u>219,235,475</u></b> [8770]