

**INITIAL**

**End Date:12/18/2019**

**Firm Name:Citigroup Global Markets Inc.**

**Form:Daily Seg - FOCUS II**

**Submit Date:12/19/2019**

**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                           | <u>0</u> [7305]                                       |
|   | A. Cash   | <u>1,777,171,967</u> [7315]                           |
|   | B. Securities (at market)   | <u>2,445,676,502</u> [7317]                           |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-335,874,460</u> [7325]                            |
| 3.  | Exchange traded options   |   |
|   | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>36,258,561</u> [7335]                              |
|   | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-18,692,495</u> [7337]                             |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>3,904,540,075</u> [7345]                           |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>103,084,752</u> [7351]                             |
|   | Less: amount offset by customer owned securities  | <u>-94,278,295</u> [7352] <u>8,806,457</u> [7354]     |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>3,913,346,532</u> [7355]                           |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>3,913,346,532</u> [7360]                           |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |   |   |
| 1.  | Cash in banks   |   |
|   | A. Banks located in the United States   | <u>11,344,073</u> [7500]                              |
|   | B. Other banks qualified under Regulation 30.7  | <u>336,162,713</u> [7520] <u>347,506,786</u> [7530]   |
| 2.  | Securities  |   |
|   | A. In safekeeping with banks located in the United States   | <u>2,159,021,036</u> [7540]                           |
|   | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>2,159,021,036</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>1,990,121,513</u> [7700]                           |
|   | B. Securities   | <u>286,655,466</u> [7710]                             |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>-335,874,459</u> [7720]                            |
|   | D. Value of long option contracts   | <u>36,258,561</u> [7730]                              |
|   | E. Value of short option contracts  | <u>-18,692,495</u> [7735] <u>1,958,468,586</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>4,464,996,408</u> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>551,649,876</u> [7380]                             |
| 10.   | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <u>150,000,000</u> [7780]                             |
| 11.   | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <u>401,649,876</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>6,594,421,476</u></b> [7010]                               |
|     | B. Securities (at market)   | <b><u>4,706,595,193</u></b> [7020]                               |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-830,173,278</u></b> [7030]                                |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>456,303,672</u></b> [7032]                                 |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-387,517,909</u></b> [7033]                                |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>10,539,629,154</u></b> [7040]                              |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>288,272,394</u></b> [7045]                                 |
|     | Less: amount offset by customer securities  | <b><u>-285,412,713</u></b> [7047] <b><u>2,859,681</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>10,542,488,835</u></b> [7060]                              |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>1,489,975,968</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>696,244,012</u></b> [7090]                                 |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>4,948,631,010</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>4,008,146,266</u></b> [7120]                               |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-9,360,080</u></b> [7130]                                  |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>456,303,672</u></b> [7132]                                 |
|     | B. Value of open short option contracts   | <b><u>-387,517,909</u></b> [7133]                                |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>630,172</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>2,204,915</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>11,205,258,026</u></b> [7180]                              |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>662,769,191</u></b> [7190]                                 |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>525,000,000</u></b> [7194]                                 |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>137,769,191</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  | <u>16,592,400,702</u> [8500]                      |
| B. Securities (at market)  | <u>17,514,844,648</u> [8510]                      |
| 2. Net unrealized profit (loss) in open cleared swaps  | <u>-2,965,565,193</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>31,141,680,157</u> [8550]                      |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <u>57,666,165</u> [8560]                          |
| Less: amount offset by customer owned securities   | <u>-56,666,036</u> [8570] <u>1,000,129</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <u>31,142,680,286</u> [8590]                      |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |   |
| A. Cash  | <u>2,113,104,630</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>1,154,605,529</u> [8620]                       |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |   |
| A. Cash  | <u>11,783,682,391</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>16,360,239,119</u> [8650]                      |
| 9. Net settlement from (to) derivatives clearing organizations   | <u>400,833,029</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>31,812,464,698</u> [8720]                      |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <u>669,784,412</u> [8730]                         |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts   | <u>498,000,000</u> [8760]                         |
| 16. Excess (deficiency) funds in cleared swaps customer segregation accounts over (under) Management                                       | <u>171,784,412</u> [8770]                         |