

INITIAL

End Date:12/20/2019

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:12/23/2019

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	<u>0</u> [7305]
1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
	A. Cash	<u>1,808,926,314</u> [7315]
	B. Securities (at market)	<u>2,343,476,736</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>-273,254,289</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>37,486,151</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-19,543,224</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>3,897,091,688</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>56,467,206</u> [7351]
	Less: amount offset by customer owned securities	<u>-56,182,159</u> [7352] <u>285,047</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>3,897,376,735</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>3,897,376,735</u> [7360]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>72,586,700</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>308,423,164</u> [7520] <u>381,009,864</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>2,056,473,960</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>2,056,473,960</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>2,017,481,122</u> [7700]
	B. Securities	<u>287,002,776</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>-273,254,288</u> [7720]
	D. Value of long option contracts	<u>37,486,151</u> [7730]
	E. Value of short option contracts	<u>-19,543,224</u> [7735] <u>2,049,172,537</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>4,486,656,361</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>589,279,626</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>439,279,626</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>6,708,813,095</u></b> [7010]
	B. Securities (at market) <b><u>4,854,883,339</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market <b><u>-769,309,721</u></b> [7030]
3.	Exchange traded options
	A. Add market value of open option contracts purchased on a contract market <b><u>426,885,701</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market <b><u>-316,714,213</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3) <b><u>10,904,558,201</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>63,438,488</u></b> [7045]
	Less: amount offset by customer securities <b><u>-62,183,946</u></b> [7047] <b><u>1,254,542</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5) <b><u>10,905,812,743</u></b> [7060]
FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts
	A. Cash <b><u>1,589,774,816</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>581,546,309</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets
	A. Cash <b><u>4,956,897,354</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>4,271,130,713</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets <b><u>46,814,592</u></b> [7130]
10.	Exchange traded options
	A. Value of open long option contracts <b><u>426,885,701</u></b> [7132]
	B. Value of open short option contracts <b><u>-316,714,213</u></b> [7133]
11.	Net equities with other FCMs
	A. Net liquidating equity <b><u>-150,853</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>2,206,317</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>11,558,390,736</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13) <b><u>652,577,993</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>127,577,993</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>16,743,500,710</u> [8500]
B. Securities (at market)	<u>17,609,697,560</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>-2,970,592,866</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>31,382,605,404</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>32,598,678</u> [8560]
Less: amount offset by customer owned securities	<u>-28,201,542</u> [8570] <u>4,397,136</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>31,387,002,540</u> [8590]
7. Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>2,865,869,574</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>1,006,743,882</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>11,399,970,398</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>16,602,953,678</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>269,994,297</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>32,145,531,829</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>758,529,289</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>260,529,289</u> [8770]