

INITIAL

End Date:12/31/2019

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:1/2/2020

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	<u>0</u> [7305]
1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
	A. Cash	<u>1,997,089,114</u> [7315]
	B. Securities (at market)	<u>2,292,714,552</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>-514,995,707</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>45,164,194</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-25,675,048</u> [7337]
4.	Net equity (deficit) (add lines 1, 2, and 3.)	<u>3,794,297,105</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>70,117,859</u> [7351]
	Less: amount offset by customer owned securities	<u>-69,557,351</u> [7352] <u>560,508</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>3,794,857,613</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>3,794,857,613</u> [7360]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>261,853,859</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>333,487,250</u> [7520] <u>595,341,109</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>2,007,006,341</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>2,007,006,341</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>2,230,861,038</u> [7700]
	B. Securities	<u>285,708,211</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>-514,995,707</u> [7720]
	D. Value of long option contracts	<u>45,164,194</u> [7730]
	E. Value of short option contracts	<u>-25,675,048</u> [7735] <u>2,021,062,688</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>4,623,410,138</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>828,552,525</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>158,900,000</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>669,652,525</u> [7785]

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**Daily Segregation - Segregation Statement**

SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1. Net ledger balance	
A. Cash	<u>6,409,926,651</u> [7010]
B. Securities (at market)	<u>4,853,078,533</u> [7020]
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-961,402,138</u> [7030]
3. Exchange traded options	
A. Add market value of open option contracts purchased on a contract market	<u>370,860,316</u> [7032]
B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-292,062,723</u> [7033]
4. Net equity (deficit) (add lines 1, 2 and 3)	<u>10,380,400,639</u> [7040]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>213,999,952</u> [7045]
Less: amount offset by customer securities	<u>-209,044,359</u> [7047] <u>4,955,593</u> [7050]
6. Amount required to be segregated (add lines 4 and 5)	<u>10,385,356,232</u> [7060]
FUNDS IN SEGREGATED ACCOUNTS	
7. Deposited in segregated funds bank accounts	
A. Cash	<u>1,911,985,199</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>566,941,118</u> [7090]
8. Margins on deposit with derivatives clearing organizations of contract markets	
A. Cash	<u>4,041,486,655</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>4,283,931,992</u> [7120]
9. Net settlement from (to) derivatives clearing organizations of contract markets	<u>162,051,959</u> [7130]
10. Exchange traded options	
A. Value of open long option contracts	<u>370,860,316</u> [7132]
B. Value of open short option contracts	<u>-292,062,723</u> [7133]
11. Net equities with other FCMs	
A. Net liquidating equity	<u>43,352</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>2,205,423</u> [7170]
12. Segregated funds on hand	<u>0</u> [7150]
13. Total amount in segregation (add lines 7 through 12)	<u>11,047,443,291</u> [7180]
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>662,087,059</u> [7190]
15. Management Target Amount for Excess funds in segregation	<u>392,000,000</u> [7194]
16. Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>270,087,059</u> [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	<u>16,332,496,938</u> [8500]
	B. Securities (at market)	<u>17,797,899,498</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>-2,739,496,375</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>31,390,900,061</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>65,579,051</u> [8560]
	Less: amount offset by customer owned securities	<u>-65,536,043</u> [8570] <u>43,008</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>31,390,943,069</u> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts	
	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>3,248,239,931</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>1,114,835,216</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>10,619,605,709</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>16,683,064,282</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>396,770,801</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 0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>32,062,515,939</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>671,572,870</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>454,300,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregation accounts over (under) Management	<u>217,272,870</u> [8770]