

**INITIAL**

**End Date:2/21/2020**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:2/24/2020**

**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 1,202,324,187 [7315]
  - B. Securities (at market) 2,322,631,289 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 126,930,902 [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade 42,185,745 [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade -23,467,465 [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) 3,670,604,658 [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount Less: amount offset by customer owned securities 130,387,792 [7351]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) -129,517,020 [7352] 870,772 [7354]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 3,671,475,430 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States 237,309 [7500]
  - B. Other banks qualified under Regulation 30.7 457,025,101 [7520] 457,262,410 [7530]
2. Securities
  - A. In safekeeping with banks located in the United States 2,022,260,013 [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 2,022,260,013 [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 1,577,097,866 [7700]
  - B. Securities 300,371,276 [7710]
  - C. Unrealized gain (loss) on open futures contracts 126,930,902 [7720]
  - D. Value of long option contracts 42,185,745 [7730]
  - E. Value of short option contracts -23,467,465 [7735] 2,023,118,324 [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 4,502,640,747 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 831,165,317 [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts 156,100,000 [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target 675,065,317 [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>6,127,306,649</u></b> [7010]
	B. Securities (at market)	<b><u>5,313,005,587</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-151,522,866</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>1,268,281,957</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-1,537,481,575</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>11,019,589,752</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>465,590,294</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-463,473,703</u></b> [7047] <b><u>2,116,591</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>11,021,706,343</u></b> [7060]
	<b>FUNDS IN SEGREGATED ACCOUNTS</b>	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>2,104,162,495</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>508,733,138</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>4,296,577,735</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>4,801,993,867</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>82,233,618</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>1,268,281,957</u></b> [7132]
	B. Value of open short option contracts	<b><u>-1,537,481,575</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>41,343</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>2,278,582</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>11,526,821,160</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>505,114,817</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>160,014,817</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>18,981,968,324</u> [8500]
	B. Securities (at market)	<u>17,946,870,852</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>-6,043,666,890</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>30,885,172,286</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>561,738,766</u> [8560]
	Less: amount offset by customer owned securities	<u>-559,216,282</u> [8570] <u>2,522,484</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>30,887,694,770</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts		
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>3,307,201,022</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>663,199,610</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>11,456,177,342</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>17,283,671,242</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-977,425,026</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>31,732,824,190</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>845,129,420</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>466,200,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>378,929,420</u> [8770]