

**INITIAL**

**End Date:3/2/2020**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:3/3/2020**

**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 1,718,604,129 [7315]
  - B. Securities (at market) 2,425,406,112 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -222,655,832 [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade 38,024,843 [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade -18,200,531 [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) 3,941,178,721 [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount 212,180,155 [7351]  
Less: amount offset by customer owned securities -211,193,381 [7352] 986,774 [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 3,942,165,495 [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 3,942,165,495 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
  - A. Banks located in the United States 95,567,096 [7500]
  - B. Other banks qualified under Regulation 30.7 515,981,235 [7520] 611,548,331 [7530]
2. Securities
  - A. In safekeeping with banks located in the United States 2,115,031,037 [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 2,115,031,037 [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 2,199,183,164 [7700]
  - B. Securities 310,375,075 [7710]
  - C. Unrealized gain (loss) on open futures contracts -222,655,834 [7720]
  - D. Value of long option contracts 38,024,843 [7730]
  - E. Value of short option contracts -18,200,531 [7735] 2,306,726,717 [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 5,033,306,085 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 1,091,140,590 [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts 156,800,000 [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target 934,340,590 [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>6,102,644,880</u></b> [7010]
	B. Securities (at market)	<b><u>5,517,482,676</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-298,763,979</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>2,610,979,745</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-2,654,985,697</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>11,277,357,625</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>497,377,681</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-447,448,461</u></b> [7047] <b><u>49,929,220</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>11,327,286,845</u></b> [7060]
	<b>FUNDS IN SEGREGATED ACCOUNTS</b>	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>2,194,333,851</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>740,190,082</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>4,257,985,748</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>4,774,962,085</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>19,384,406</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>2,610,979,745</u></b> [7132]
	B. Value of open short option contracts	<b><u>-2,654,985,697</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>-1,481,280</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>2,330,509</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>11,943,699,449</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>616,412,604</u></b> [7190]
15.	Management Target Amount for Excess funds in segregation	<b><u>327,600,000</u></b> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<b><u>288,812,604</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>24,940,391,833</u></b> [8500]
	B. Securities (at market) <b><u>19,260,082,164</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <b><u>-10,828,882,447</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>33,371,591,550</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>140,641,174</u></b> [8560]
	Less: amount offset by customer owned securities <b><u>-139,727,869</u></b> [8570] <b><u>913,305</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>33,372,504,855</u></b> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts
7.	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <b><u>2,914,198,582</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>566,113,093</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <b><u>12,278,276,294</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>18,693,969,071</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b><u>-70,213,190</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>34,382,343,850</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>1,009,838,995</u></b> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>457,100,000</u></b> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>552,738,995</u></b> [8770]