

INITIAL

End Date:3/9/2020

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:3/10/2020

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 | |
| | B. Securities (at market) | <u>1,769,177,808</u> [7315] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | <u>2,511,910,832</u> [7317] |
| 3. | Exchange traded options | <u>-726,138,670</u> [7325] |
| | a. Market value of open option contracts purchased on a foreign board of trade | <u>41,659,151</u> [7335] |
| | b. Market value of open contracts granted (sold) on a foreign board of trade | <u>-20,584,331</u> [7337] |
| 4. | Net equity (deficit) (add lines 1, 2, and 3.) | <u>3,576,024,790</u> [7345] |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount | <u>1,092,809,247</u> [7351] |
| | Less: amount offset by customer owned securities | <u>-1,021,626,393</u> [7352] <u>71,182,854</u> |
| | | [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>3,647,207,644</u> [7355] |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | <u>3,647,207,644</u> [7360] |
| | FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | |
| 1. | Cash in banks | |
| | A. Banks located in the United States | <u>341,470</u> [7500] |
| | B. Other banks qualified under Regulation 30.7 | <u>492,394,586</u> [7520] <u>492,736,056</u> |
| | | [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>2,179,984,008</u> [7540] |
| | B. In safekeeping with other banks qualified under Regulation 30.7 | <u>0</u> [7560] <u>2,179,984,008</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>2,952,437,712</u> [7700] |
| | B. Securities | <u>331,926,824</u> [7710] |
| | C. Unrealized gain (loss) on open futures contracts | <u>-726,138,674</u> [7720] |
| | D. Value of long option contracts | <u>41,659,151</u> [7730] |
| | E. Value of short option contracts | <u>-20,584,331</u> [7735] <u>2,579,300,685</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>5,252,020,749</u> [7770] |
| 9. | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>1,604,813,105</u> [7380] |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts | <u>160,300,000</u> [7780] |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target | <u>1,444,513,105</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>6,570,424,651</u> [7010] |
| B. Securities (at market) | <u>5,947,341,752</u> [7020] |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>265,059,480</u> [7030] |
| 3. Exchange traded options | |
| A. Add market value of open option contracts purchased on a contract market | <u>5,364,687,719</u> [7032] |
| B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-4,650,691,697</u> [7033] |
| 4. Net equity (deficit) (add lines 1, 2 and 3) | <u>13,496,821,905</u> [7040] |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>2,357,109,527</u> [7045] |
| Less: amount offset by customer securities | <u>-1,687,848,740</u> [7047] <u>669,260,787</u> [7050] |
| 6. Amount required to be segregated (add lines 4 and 5) | <u>14,166,082,692</u> [7060] |
| FUNDS IN SEGREGATED ACCOUNTS | |
| 7. Deposited in segregated funds bank accounts | |
| A. Cash | <u>4,233,414,384</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>777,255,053</u> [7090] |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | |
| A. Cash | <u>4,073,341,229</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>5,167,638,136</u> [7120] |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | <u>672,666,833</u> [7130] |
| 10. Exchange traded options | |
| A. Value of open long option contracts | <u>5,364,687,719</u> [7132] |
| B. Value of open short option contracts | <u>-4,650,691,697</u> [7133] |
| 11. Net equities with other FCMs | |
| A. Net liquidating equity | <u>-9,325,607</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>2,448,563</u> [7170] |
| 12. Segregated funds on hand | <u>0</u> [7150] |
| 13. Total amount in segregation (add lines 7 through 12) | <u>15,631,434,613</u> [7180] |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>1,465,351,921</u> [7190] |
| 15. Management Target Amount for Excess funds in segregation | <u>481,600,000</u> [7194] |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount | <u>983,751,921</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 | |
| | B. Securities (at market) | <u>31,629,217,574</u> [8500] |
| 2. | Net unrealized profit (loss) in open cleared swaps | <u>20,544,136,042</u> [8510] |
| 3. | Cleared swaps options | <u>-18,580,110,774</u> [8520] |
| | 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>33,593,242,842</u> [8550] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>3,249,939,868</u> [8560] |
| | Less: amount offset by customer owned securities | <u>-3,241,963,501</u> [8570] <u>7,976,367</u> [8580] |
| 6. | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | <u>33,601,219,209</u> [8590] |
| Funds in Cleared Swaps Customer Segregated Accounts | | |
| 7. | Deposited in cleared swaps customer segregated accounts at banks | |
| | A. Cash | <u>4,987,953,958</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>859,348,465</u> [8620] |
| 8. | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts | |
| | A. Cash | <u>15,230,330,477</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>19,684,787,577</u> [8650] |
| 9. | Net settlement from (to) derivatives clearing organizations | <u>-3,237,463,525</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>37,524,956,952</u> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | <u>3,923,737,743</u> [8730] |
| 15. | Management Target Amount for Excess funds in cleared swaps segregated accounts | <u>469,700,000</u> [8760] |
| 16. | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management | <u>3,454,037,743</u> [8770] |