

INITIAL

End Date:11/8/2019

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:11/11/2019

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

0 [7305]

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers

A. Cash

1,293,939,544 [7315]

B. Securities (at market)

2,338,565,826 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

-117,837,284 [7325]

3. Exchange traded options

a. Market value of open option contracts purchased on a foreign board of trade

22,742,931 [7335]

b. Market value of open contracts granted (sold) on a foreign board of trade

-14,034,849 [7337]

4. Net equity (deficit) (add lines 1, 2, and 3.)

3,523,376,168 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount

138,873,001 [7351]

Less: amount offset by customer owned securities

-123,090,080 [7352] 15,782,921 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)

3,539,159,089 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

3,539,159,089 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks

A. Banks located in the United States

46,549,293 [7500]

B. Other banks qualified under Regulation 30.7

251,174,985 [7520] 297,724,278 [7530]

2. Securities

A. In safekeeping with banks located in the United States

2,052,244,796 [7540]

B. In safekeeping with other banks qualified under Regulation 30.7

0 [7560] 2,052,244,796 [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

1,744,172,858 [7700]

B. Securities

286,321,030 [7710]

C. Unrealized gain (loss) on open futures contracts

-117,837,282 [7720]

D. Value of long option contracts

22,742,931 [7730]

E. Value of short option contracts

-14,034,849 [7735] 1,921,364,688 [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

4,271,333,762 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)

732,174,673 [7380]

10. Management Target Amount for Excess funds in separate section 30.7 accounts

150,000,000 [7780]

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

582,174,673 [7785]

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Daily Segregation - Segregation Statement

SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)

1.	Net ledger balance	
	A. Cash	<u>6,799,186,256</u> [7010]
	B. Securities (at market)	<u>4,763,000,925</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-367,041,080</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>566,325,307</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-527,774,488</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>11,233,696,920</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>106,414,361</u> [7045]
	Less: amount offset by customer securities	<u>-104,465,268</u> [7047] <u>1,949,093</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>11,235,646,013</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>2,031,323,825</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>620,349,854</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>4,984,839,153</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>4,140,441,848</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-2,954,001</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>566,325,307</u> [7132]
	B. Value of open short option contracts	<u>-527,774,488</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>1,084,511</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>2,209,223</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>11,815,845,232</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>580,199,219</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>436,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>144,199,219</u> [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>17,920,301,303</u> [8500]
	B. Securities (at market) <u>17,932,809,968</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>-4,668,479,207</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>31,184,632,064</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>60,911,320</u> [8560]
	Less: amount offset by customer owned securities <u>-60,239,904</u> [8570] <u>671,416</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>31,185,303,480</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>3,240,403,920</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>921,097,493</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>10,624,841,835</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>17,011,712,475</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>45,310,111</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>31,843,365,834</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>658,062,354</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts <u>481,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <u>177,062,354</u> [8770]