

**INITIAL**

**End Date:10/7/2020**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/8/2020**

**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

|   |   |  |
|---|---|--|
| 1.  | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                           | <u>0</u> [7305]                                      |
|   | A. Cash   | <u>1,304,231,008</u> [7315]                          |
|   | B. Securities (at market)   | <u>2,292,669,611</u> [7317]                          |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>216,504,570</u> [7325]                            |
| 3.  | Exchange traded options   |  |
|   | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>14,963,532</u> [7335]                             |
|   | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-5,943,386</u> [7337]                             |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>3,822,425,335</u> [7345]                          |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>84,722,185</u> [7351]                             |
|   | Less: amount offset by customer owned securities  | <u>-77,056,566</u> [7352] <u>7,665,619</u> [7354]    |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>3,830,090,954</u> [7355]                          |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>3,830,090,954</u> [7360]                          |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |   |  |
| 1.  | Cash in banks   |  |
|   | A. Banks located in the United States   | <u>147,577</u> [7500]                                |
|   | B. Other banks qualified under Regulation 30.7  | <u>160,034,876</u> [7520] <u>160,182,453</u> [7530]  |
| 2.  | Securities  |  |
|   | A. In safekeeping with banks located in the United States   | <u>1,505,837,527</u> [7540]                          |
|   | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>1,505,837,527</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>1,433,102,020</u> [7700]                          |
|   | B. Securities   | <u>786,832,084</u> [7710]                            |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>216,504,571</u> [7720]                            |
|   | D. Value of long option contracts   | <u>14,963,532</u> [7730]                             |
|   | E. Value of short option contracts  | <u>-5,943,386</u> [7735] <u>2,445,458,821</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>4,111,478,801</u> [7770]                          |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>281,387,847</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>121,087,847</u> [7785]                            |

**INITIAL****End Date:10/7/2020****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:10/8/2020****Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <b><u>9,569,604,248</u></b> [7010]                             |
|     | B. Securities (at market)   | <b><u>7,625,561,698</u></b> [7020]                             |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-1,476,674,821</u></b> [7030]                            |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>1,417,180,790</u></b> [7032]                             |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-1,763,909,562</u></b> [7033]                            |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>15,371,762,353</u></b> [7040]                            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>483,768,325</u></b> [7045]                               |
|     | Less: amount offset by customer securities  | <b><u>-483,378,701</u></b> [7047] <b><u>389,624</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>15,372,151,977</u></b> [7060]                            |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>3,446,627,516</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>305,342,564</u></b> [7090]                               |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>5,344,408,599</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>7,316,158,489</u></b> [7120]                             |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-49,298,946</u></b> [7130]                               |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>1,417,180,790</u></b> [7132]                             |
|     | B. Value of open short option contracts   | <b><u>-1,763,909,562</u></b> [7133]                            |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>1,047,201</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>4,060,645</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>16,021,617,296</u></b> [7180]                            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>649,465,319</u></b> [7190]                               |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>400,400,000</u></b> [7194]                               |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <b><u>249,065,319</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>22,729,125,670</u></b> [8500]  |
|                                     | B. Securities (at market) <b><u>19,532,759,186</u></b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>-7,842,202,469</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>34,419,682,387</u></b> [8550]   |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>163,647,234</u></b> [8560]               |
|                                     | Less: amount offset by customer owned securities <b><u>-163,362,746</u></b> [8570] <b><u>284,488</u></b> [8580]                  |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>34,419,966,875</u></b> [8590]             |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts  |
|                                     | Deposited in cleared swaps customer segregated accounts at banks   |
|                                     | A. Cash <b><u>2,174,333,535</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>384,435,151</u></b> [8620]           |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                         |
|                                     | A. Cash <b><u>13,001,507,405</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>19,148,324,035</u></b> [8650]        |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>435,848,256</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</u></b> [8715]                     |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>35,144,448,382</u></b> [8720]                  |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>724,481,507</u></b> [8730]  |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>495,600,000</u></b> [8760]                  |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>228,881,507</u></b> [8770] |