

INITIAL**End Date:10/28/2020****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:10/29/2020****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

1,299,221,550 [7315]

B. Securities (at market)

1,946,437,428 [7317]

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

311,553,387 [7325]

3. Exchange traded options

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

17,971,664 [7335]

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

-9,080,981 [7337]

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

3,566,103,048 [7345]

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

171,634,139 [7351]

Less: amount offset by customer owned securities

-171,619,656 [7352] **14,483** [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity

3,566,117,531 [7355]

Method (add lines 4 and 5)

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

3,566,117,531 [7360]**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks

A. Banks located in the United States

168,150,596 [7500]

B. Other banks qualified under Regulation 30.7

256,066,234 [7520] **424,216,830**

[7530]

2. Securities

A. In safekeeping with banks located in the United States

984,117,408 [7540]

B. In safekeeping with other banks qualified under Regulation 30.7

0 [7560] **984,117,408** [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

1,106,263,330 [7700]

B. Securities

962,320,020 [7710]

C. Unrealized gain (loss) on open futures contracts

311,553,387 [7720]

D. Value of long option contracts

17,971,664 [7730]

E. Value of short option contracts

-9,080,981 [7735] **2,389,027,420**

[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

3,797,361,658 [7770]

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

231,244,127 [7380]

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

154,700,000 [7780]

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

76,544,127 [7785]

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

1.	Net ledger balance	
	A. Cash	<u>8,767,802,235</u> [7010]
	B. Securities (at market)	<u>7,224,011,743</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-1,158,808,581</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>1,502,293,606</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-1,819,055,865</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>14,516,243,138</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>339,302,449</u> [7045]
	Less: amount offset by customer securities	<u>-338,300,589</u> [7047] <u>1,001,860</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>14,517,244,998</u> [7060]
FUNDS IN SEGREGATED ACCOUNTS		
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,408,825,189</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>449,106,752</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>4,813,208,641</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>6,770,835,453</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-11,142,374</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>1,502,293,606</u> [7132]
	B. Value of open short option contracts	<u>-1,819,055,865</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>-1,014,607</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>4,069,538</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>15,117,126,333</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>599,881,335</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>404,600,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>195,281,335</u> [7198]
	Excess	

INITIAL**End Date:10/28/2020****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:10/29/2020****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>22,838,901,314</u> [8500]
	B. Securities (at market)	<u>18,933,490,518</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>-8,812,473,224</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>32,959,918,608</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>360,107,711</u> [8560]
	Less: amount offset by customer owned securities	<u>-359,653,985</u> [8570] <u>453,726</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>32,960,372,334</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>2,034,002,803</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>374,764,605</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>12,889,419,013</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>18,558,725,913</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-196,714,269</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>33,660,198,065</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>699,825,731</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>477,400,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>222,425,731</u> [8770]