

**INITIAL**

**End Date:9/16/2020**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/17/2020**

**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>1,581,682,061</u> [7315]
	B. Securities (at market)	<u>2,486,198,675</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>166,002,144</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>13,126,988</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-3,110,005</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>4,243,899,863</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>128,620,451</u> [7351]
	Less: amount offset by customer owned securities	<u>-122,924,174</u> [7352] <u>5,696,277</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>4,249,596,140</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>4,249,596,140</u> [7360]
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>		
1.	Cash in banks	
	A. Banks located in the United States	<u>171,698,960</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>149,380,636</u> [7520] <u>321,079,596</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>1,634,023,034</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>1,634,023,034</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>1,493,097,030</u> [7700]
	B. Securities	<u>852,175,641</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>166,014,045</u> [7720]
	D. Value of long option contracts	<u>13,126,988</u> [7730]
	E. Value of short option contracts	<u>-3,110,005</u> [7735] <u>2,521,303,699</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>4,476,406,329</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>226,810,189</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>163,800,000</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>63,010,189</u> [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>9,198,496,461</u></b> [7010]
	B. Securities (at market)	<b><u>7,595,394,506</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-989,169,788</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>1,338,503,476</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-1,768,127,445</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>15,375,097,210</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>201,073,033</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-172,795,762</u></b> [7047] <b><u>28,277,271</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>15,403,374,481</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>2,553,497,697</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>642,346,236</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>6,291,115,296</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>6,949,773,112</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>-170,846,621</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>1,338,503,476</u></b> [7132]
	B. Value of open short option contracts	<b><u>-1,768,127,445</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>325,848</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>3,275,158</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>15,839,862,757</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>436,488,276</u></b> [7190]
15.	Management Target Amount for Excess funds in segregation	<b><u>322,700,000</u></b> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<b><u>113,788,276</u></b> [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>22,982,082,710</u> [8500]
	B. Securities (at market)	<u>19,949,342,317</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>-8,476,025,496</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>34,455,399,531</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>168,324,785</u> [8560]
	Less: amount offset by customer owned securities	<u>-168,103,551</u> [8570] <u>221,234</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<u>34,455,620,765</u> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>1,959,624,956</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>248,107,705</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>13,417,419,115</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>19,701,234,612</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-165,256,915</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>35,161,129,473</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>705,508,708</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>492,800,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>212,708,708</u> [8770]