

**INITIAL**

**End Date:4/13/2020**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:4/14/2020**

**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>2,235,464,543</u> [7315]                           |
|   | B. Securities (at market)   | <u>2,597,138,376</u> [7317]                           |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-8,107,431</u> [7325]                              |
| 3.  | Exchange traded options   |   |
|   | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>45,357,783</u> [7335]                              |
|   | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-23,684,798</u> [7337]                             |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>4,846,168,473</u> [7345]                           |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>166,420,380</u> [7351]                             |
|   | Less: amount offset by customer owned securities  | <u>-147,292,638</u> [7352] <u>19,127,742</u> [7354]   |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>4,865,296,215</u> [7355]                           |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>4,865,296,215</u> [7360]                           |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |   |   |
| 1.  | Cash in banks   |   |
|   | A. Banks located in the United States   | <u>554,733</u> [7500]                                 |
|   | B. Other banks qualified under Regulation 30.7  | <u>181,739,762</u> [7520] <u>182,294,495</u> [7530]   |
| 2.  | Securities  |   |
|   | A. In safekeeping with banks located in the United States   | <u>2,069,921,233</u> [7540]                           |
|   | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>2,069,921,233</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>2,722,235,040</u> [7700]                           |
|   | B. Securities   | <u>527,217,143</u> [7710]                             |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>-8,116,085</u> [7720]                              |
|   | D. Value of long option contracts   | <u>45,357,783</u> [7730]                              |
|   | E. Value of short option contracts  | <u>-23,684,798</u> [7735] <u>3,263,009,083</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>5,515,224,811</u> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>649,928,596</u> [7380]                             |
| 10.   | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <u>179,200,000</u> [7780]                             |
| 11.   | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <u>470,728,596</u> [7785]                             |

**INITIAL**

**End Date:4/13/2020**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:4/14/2020**

**Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <u>4,511,253,599</u> [7010]                         |
|     | B. Securities (at market)   | <u>9,445,233,539</u> [7020]                         |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>3,920,922,640</u> [7030]                         |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>2,522,399,126</u> [7032]                         |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-2,855,257,870</u> [7033]                        |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>17,544,551,034</u> [7040]                        |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>538,538,715</u> [7045]                           |
|     | Less: amount offset by customer securities  | <u>-523,327,520</u> [7047] <u>15,211,195</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>17,559,762,229</u> [7060]                        |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <u>2,344,372,531</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>765,063,847</u> [7090]                           |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <u>6,944,710,330</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>8,676,891,508</u> [7120]                         |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>189,620,057</u> [7130]                           |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <u>2,522,399,126</u> [7132]                         |
|     | B. Value of open short option contracts   | <u>-2,855,257,870</u> [7133]                        |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <u>-9,059,684</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>3,278,184</u> [7170]                             |
| 12. | Segregated funds on hand  | <u>0</u> [7150]                                     |
| 13. | Total amount in segregation (add lines 7 through 12)  | <u>18,582,018,029</u> [7180]                        |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>1,022,255,800</u> [7190]                         |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>709,800,000</u> [7194]                           |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <u>312,455,800</u> [7198]                           |

**INITIAL**

**End Date:4/13/2020**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:4/14/2020**

**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 <b><u>29,006,356,939</u></b> [8500]  |
|                                     | B. Securities (at market) <b><u>20,757,204,963</u></b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>-12,234,224,207</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>37,529,337,695</u></b> [8550]   |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>151,642,586</u></b> [8560]               |
|                                     | Less: amount offset by customer owned securities <b><u>-151,187,424</u></b> [8570] <b><u>455,162</u></b> [8580]                  |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>37,529,792,857</u></b> [8590]             |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts  |
|                                     | Deposited in cleared swaps customer segregated accounts at banks   |
|                                     | A. Cash <b><u>3,471,992,911</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>622,096,349</u></b> [8620]           |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                         |
|                                     | A. Cash <b><u>13,792,741,879</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>20,135,108,614</u></b> [8650]        |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>266,631,047</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 0</u></b> [8715]                   |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>38,288,570,800</u></b> [8720]                  |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>758,777,943</u></b> [8730]  |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>531,300,000</u></b> [8760]                  |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>227,477,943</u></b> [8770] |