

**INITIAL**

**End Date:4/16/2018**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:4/17/2018**

**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
  - A. Cash **1,607,759,818** [7315]
  - B. Securities (at market) **1,063,984,219** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-149,355,785** [7325]
- 3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **8,780,289** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-3,163,112** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **2,528,005,429** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **10,042,972** [7351]  
Less: amount offset by customer owned securities **-8,829,462** [7352] **1,213,510** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **2,529,218,939** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **2,529,218,939** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
  - A. Banks located in the United States **353,889,840** [7500]
  - B. Other banks qualified under Regulation 30.7 **312,211,082** [7520] **666,100,922** [7530]
- 2. Securities
  - A. In safekeeping with banks located in the United States **636,593,275** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **636,593,275** [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 **1,123,403,476** [7700]
  - B. Securities **427,390,944** [7710]
  - C. Unrealized gain (loss) on open futures contracts **-149,355,785** [7720]
  - D. Value of long option contracts **8,780,289** [7730]
  - E. Value of short option contracts **-3,163,112** [7735] **1,407,055,812** [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 **2,709,750,009** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **180,531,070** [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 **30,531,070** [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>5,268,675,716</u> [7010]
	B. Securities (at market)	<u>3,255,703,046</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-761,050,735</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>1,285,709,889</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-1,643,415,618</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>7,405,622,298</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>39,705,676</u> [7045]
	Less: amount offset by customer securities	<u>-38,872,226</u> [7047] <u>833,450</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>7,406,455,748</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>1,353,971,735</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>211,004,014</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>3,611,542,693</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>3,042,662,504</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>126,363,936</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>1,285,709,889</u> [7132]
	B. Value of open short option contracts	<u>-1,643,415,618</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>449,418</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>2,036,528</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>7,990,325,099</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>583,869,351</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>437,500,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>146,369,351</u> [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>5,209,267,403</u></b> [8500]
	B. Securities (at market)	<b><u>12,533,165,267</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>6,596,281,438</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>24,338,714,108</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>49,787,072</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-49,747,920</u></b> [8570] <b><u>39,152</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>24,338,753,260</u></b> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>3,738,272,519</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>272,538,344</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>8,598,268,719</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>12,260,626,923</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>-28,121,443</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>24,841,585,062</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>502,831,802</u></b> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<b><u>420,400,000</u></b> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<b><u>82,431,802</u></b> [8770]