

**INITIAL**

**End Date:4/22/2019**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:4/23/2019**

**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>1,046,861,327</u> [7315]                     |
|    | B. Securities (at market)   | <u>1,547,074,485</u> [7317]                     |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>41,763,115</u> [7325]                        |
| 3. | Exchange traded options   |   |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>7,265,865</u> [7335]                         |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-3,206,960</u> [7337]                        |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>2,639,757,832</u> [7345]                     |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>47,788,423</u> [7351]                        |
|    | Less: amount offset by customer owned securities  | <u>-47,098,624</u> [7352] <u>689,799</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>2,640,447,631</u> [7355]                     |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>2,640,447,631</u> [7360]                     |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |  |
|-----|---|--|
| 1.  | Cash in banks   |  |
|     | A. Banks located in the United States   | <u>233,156,362</u> [7500]                            |
|     | B. Other banks qualified under Regulation 30.7  | <u>323,005,044</u> [7520] <u>556,161,406</u> [7530]  |
| 2.  | Securities  |  |
|     | A. In safekeeping with banks located in the United States   | <u>1,205,629,454</u> [7540]                          |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>1,205,629,454</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>707,702,556</u> [7700]                            |
|     | B. Securities   | <u>341,445,031</u> [7710]                            |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>41,763,115</u> [7720]                             |
|     | D. Value of long option contracts   | <u>7,265,865</u> [7730]                              |
|     | E. Value of short option contracts  | <u>-3,206,960</u> [7735] <u>1,094,969,607</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>2,856,760,467</u> [7770]                          |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>216,312,836</u> [7380]                            |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <u>150,000,000</u> [7780]                            |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <u>66,312,836</u> [7785]                             |

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**Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <u>5,428,454,759</u> [7010]                         |
|     | B. Securities (at market)   | <u>4,064,340,761</u> [7020]                         |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-483,161,846</u> [7030]                          |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>644,756,165</u> [7032]                           |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-1,093,492,868</u> [7033]                        |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>8,560,896,971</u> [7040]                         |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>135,760,181</u> [7045]                           |
|     | Less: amount offset by customer securities  | <u>-116,679,518</u> [7047] <u>19,080,663</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>8,579,977,634</u> [7060]                         |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <u>295,085,929</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>400,844,780</u> [7090]                           |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <u>5,183,364,536</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>3,661,431,144</u> [7120]                         |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-68,161,544</u> [7130]                           |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <u>644,756,165</u> [7132]                           |
|     | B. Value of open short option contracts   | <u>-1,093,492,868</u> [7133]                        |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <u>659,784</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>2,064,837</u> [7170]                             |
| 12. | Segregated funds on hand  | <u>0</u> [7150]                                     |
| 13. | Total amount in segregation (add lines 7 through 12)  | <u>9,026,552,763</u> [7180]                         |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>446,575,129</u> [7190]                           |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>372,200,000</u> [7194]                           |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <u>74,375,129</u> [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 <b>9,553,708,696</b> [8500]  |
|                                     | B. Securities (at market) <b>14,225,727,219</b> [8510]   |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b>2,612,152,601</b> [8520]   |
| 3.                                  | Cleared swaps options  |
|                                     | A. Market value of open cleared swaps option contracts purchased <b>0</b> [8530]   |
|                                     | B. Market value of open cleared swaps option contracts granted (sold) <b>0</b> [8540]                                    |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3) <b>26,391,588,516</b> [8550]  |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b>30,974,550</b> [8560]               |
|                                     | Less: amount offset by customer owned securities <b>-30,866,845</b> [8570] <b>107,705</b> [8580]                         |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b>26,391,696,221</b> [8590]            |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts  |
|                                     | Deposited in cleared swaps customer segregated accounts at banks   |
|                                     | A. Cash <b>3,606,573,823</b> [8600]  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b>0</b> [8610]                     |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>449,627,322</b> [8620]          |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                 |
|                                     | A. Cash <b>8,812,411,101</b> [8630]  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b>0</b> [8640]                     |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>13,776,099,897</b> [8650]       |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b>281,329,857</b> [8660]                                    |
| 10.                                 | Cleared swaps options  |
|                                     | A. Value of open cleared swaps long option contracts <b>0</b> [8670]   |
|                                     | B. Value of open cleared swaps short option contracts <b>0</b> [8680]  |
| 11.                                 | Net equities with other FCMs   |
|                                     | A. Net liquidating equity <b>0</b> [8690]  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b>0</b> [8700]                     |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>0</b> [8710]                    |
| 12.                                 | Cleared swaps customer funds on hand   |
|                                     | A. Cash <b>0</b>   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b>0</b>                            |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>0 0</b> [8715]                  |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12) <b>26,926,042,000</b> [8720]                 |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b>534,345,779</b> [8730] |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b>452,100,000</b> [8760]                 |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b>82,245,779</b> [8770] |