

**INITIAL**

**End Date:8/10/2018**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:8/13/2018**

**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                           | <u>0</u> [7305]                                     |
|     | A. Cash   | <u>1,316,396,972</u> [7315]                         |
|     | B. Securities (at market)   | <u>1,546,473,949</u> [7317]                         |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-370,360,260</u> [7325]                          |
| 3.  | Exchange traded options   |   |
|     | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>1,003,959</u> [7335]                             |
|     | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-1,273,980</u> [7337]                            |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>2,492,240,640</u> [7345]                         |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>311,464,337</u> [7351]                           |
|     | Less: amount offset by customer owned securities  | <u>-302,796,434</u> [7352] <u>8,667,903</u> [7354]  |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>2,500,908,543</u> [7355]                         |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>2,500,908,543</u> [7360]                         |
|     | <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |   |
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>167,986,204</u> [7500]                           |
|     | B. Other banks qualified under Regulation 30.7  | <u>531,213,442</u> [7520] <u>699,199,646</u> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>1,045,472,246</u> [7540]                         |
|     | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>1,045,472,246</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>827,899,512</u> [7700]                           |
|     | B. Securities   | <u>501,001,703</u> [7710]                           |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-370,360,260</u> [7720]                          |
|     | D. Value of long option contracts   | <u>1,003,959</u> [7730]                             |
|     | E. Value of short option contracts  | <u>-1,273,980</u> [7735] <u>958,270,934</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>2,702,942,826</u> [7770]                         |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>202,034,283</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>52,034,283</u> [7785]                            |

**INITIAL****End Date:8/10/2018****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:8/13/2018****Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <b><u>4,820,474,367</u></b> [7010]                               |
|     | B. Securities (at market)   | <b><u>3,953,424,716</u></b> [7020]                               |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>476,978,271</u></b> [7030]                                 |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>866,902,774</u></b> [7032]                                 |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-1,089,369,806</u></b> [7033]                              |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>9,028,410,322</u></b> [7040]                               |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>226,464,875</u></b> [7045]                                 |
|     | Less: amount offset by customer securities  | <b><u>-224,318,072</u></b> [7047] <b><u>2,146,803</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>9,030,557,125</u></b> [7060]                               |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>1,161,648,965</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>373,592,336</u></b> [7090]                                 |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>4,482,169,996</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>3,577,801,175</u></b> [7120]                               |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>113,644,561</u></b> [7130]                                 |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>866,902,774</u></b> [7132]                                 |
|     | B. Value of open short option contracts   | <b><u>-1,089,369,806</u></b> [7133]                              |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>-517,018</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>2,031,205</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>9,487,904,188</u></b> [7180]                               |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>457,347,063</u></b> [7190]                                 |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>367,300,000</u></b> [7194]                                 |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <b><u>90,047,063</u></b> [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  | <u>2,337,871,970</u> [8500]                        |
| B. Securities (at market)  | <u>12,885,116,940</u> [8510]                       |
| 2. Net unrealized profit (loss) in open cleared swaps  | <u>7,242,594,459</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>22,465,583,369</u> [8550]                       |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <u>446,812,801</u> [8560]                          |
| Less: amount offset by customer owned securities   | <u>-444,108,613</u> [8570] <u>2,704,188</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <u>22,468,287,557</u> [8590]                       |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |  |
| A. Cash  | <u>2,508,505,531</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>138,574,212</u> [8620]                          |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |  |
| A. Cash  | <u>8,457,992,887</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>12,746,542,728</u> [8650]                       |
| 9. Net settlement from (to) derivatives clearing organizations   | <u>-883,542,489</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>22,968,072,869</u> [8720]                       |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <u>499,785,312</u> [8730]                          |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts   | <u>424,900,000</u> [8760]                          |
| 16. Excess (deficiency) funds in cleared swaps customer segregation accounts over (under) Management                                       | <u>74,885,312</u> [8770]                           |