

INITIAL

End Date:8/15/2018

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:8/16/2018

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 **1,351,475,593** [7315]
 - B. Securities (at market) **1,590,319,832** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-516,935,784** [7325]
3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade **436,353** [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade **-4,297,440** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **2,420,998,554** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **405,750,857** [7351]
Less: amount offset by customer owned securities **-402,082,939** [7352] **3,667,918** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **2,424,666,472** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **2,424,666,472** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
 - A. Banks located in the United States **337,252,209** [7500]
 - B. Other banks qualified under Regulation 30.7 **281,565,415** [7520] **618817624** [7530]
2. Securities
 - A. In safekeeping with banks located in the United States **1,089,161,184** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **1089161184** [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 **928,326,173** [7700]
 - B. Securities **501,158,648** [7710]
 - C. Unrealized gain (loss) on open futures contracts **-516,935,785** [7720]
 - D. Value of long option contracts **436,353** [7730]
 - E. Value of short option contracts **-4,297,440** [7735] **908687949** [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 **2616666757** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **192000285** [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 **42,000,285** [7785]

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Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>4,901,672,116</u> [7010]
	B. Securities (at market)	<u>3,919,553,733</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>357,564,230</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>875,628,715</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-1,110,401,096</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>8944017698</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>225,914,886</u> [7045]
	Less: amount offset by customer securities	<u>-225,179,308</u> [7047] <u>735578</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>8944753276</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>1,084,782,670</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>534,505,909</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>4,641,743,218</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>3,383,016,982</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>8,194,337</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>875,628,715</u> [7132]
	B. Value of open short option contracts	<u>-1,110,401,096</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>-740,978</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>2,030,842</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>9418760599</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>474007323</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>375,700,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>98,307,323</u> [7198]
	Excess	

INITIAL**End Date:8/15/2018****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:8/16/2018****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>2,900,062,770</u> [8500]
	B. Securities (at market) <u>12,747,931,258</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>7,111,691,214</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>22759685242</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>245,765,765</u> [8560]
	Less: amount offset by customer owned securities <u>-245,570,924</u> [8570] <u>194841</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>22759880083</u> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>2,396,639,178</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>206,770,292</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>8,527,644,420</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>12,541,160,966</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>-384,556,868</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>23287657988</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>527777905</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts <u>419,100,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <u>108,677,905</u> [8770]