

**INITIAL**

**End Date:1/17/2018**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:1/18/2018**

**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	<b>0</b> [7305]
	A. Cash	<b><u>1,132,911,052</u></b> [7315]
	B. Securities (at market)	<b><u>1,034,029,205</u></b> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<b><u>138,688,778</u></b> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<b><u>2,449,011</u></b> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<b><u>-32,754</u></b> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<b><u>2,308,045,292</u></b> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<b><u>6,047,445</u></b> [7351]
	Less: amount offset by customer owned securities	<b><u>-5,907,478</u></b> [7352] <b><u>139,967</u></b> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<b><u>2,308,185,259</u></b> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<b><u>2,308,185,259</u></b> [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<b><u>281,306,740</u></b> [7500]
	B. Other banks qualified under Regulation 30.7	<b><u>190,842,010</u></b> [7520] <b><u>472,148,750</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>613,237,448</u></b> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<b>0</b> [7560] <b><u>613,237,448</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>2,659,434</u></b> [7580]
	B. Securities	<b>0</b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b>0</b> [7600]
	D. Value of long option contracts	<b>0</b> [7610]
	E. Value of short option contracts	<b>0</b> [7615] <b><u>2,659,434</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b>0</b> [7640]
	B. Securities	<b>0</b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b>0</b> [7660]
	D. Value of long option contracts	<b>0</b> [7670]
	E. Value of short option contracts	<b>0</b> [7675] <b>0</b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>872,529,244</u></b> [7700]
	B. Securities	<b><u>420,791,757</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>138,688,779</u></b> [7720]
	D. Value of long option contracts	<b><u>2,449,011</u></b> [7730]
	E. Value of short option contracts	<b><u>-32,754</u></b> [7735] <b><u>1,434,426,037</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b>0</b> [7760]
7.	Segregated funds on hand	<b>0</b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>2,522,471,669</u></b> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<b><u>214,286,410</u></b> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<b><u>150,000,000</u></b> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<b><u>64,286,410</u></b> [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>4,632,309,165</u> [7010]
	B. Securities (at market)	<u>3,432,649,137</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-1,222,969,903</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>1,141,132,321</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-1,235,890,014</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>6,747,230,706</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>226,299,057</u> [7045]
	Less: amount offset by customer securities	<u>-215,174,448</u> [7047] <u>11,124,609</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>6,758,355,315</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>1,092,311,613</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>269,751,823</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,771,420,397</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>14</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>3,160,700,587</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-29,600,855</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>1,141,132,321</u> [7132]
	B. Value of open short option contracts	<u>-1,235,890,014</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>414,339</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>2,196,727</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>7,172,436,952</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>414,081,637</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>322,100,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>91,981,637</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><u>6,639,153,516</u></b> [8500]
	B. Securities (at market)	<b><u>11,000,184,029</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>4,254,978,427</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>21,894,315,972</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>23,969,935</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-23,888,893</u></b> [8570] <b><u>81,042</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>21,894,397,014</u></b> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>2,771,391,312</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>234,571,602</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>8,277,573,856</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>10,765,612,427</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>320,301,100</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>22,369,450,297</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>475,053,283</u></b> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<b><u>393,800,000</u></b> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<b><u>81,253,283</u></b> [8770]