

**INITIAL**

**End Date:1/28/2019**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:1/29/2019**

**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>1,211,670,183</u> [7315]                          |
|   | B. Securities (at market)   | <u>1,756,127,006</u> [7317]                          |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>115,586,065</u> [7325]                            |
| 3.  | Exchange traded options   |  |
|   | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>2,326,890</u> [7335]                              |
|   | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-1,266,655</u> [7337]                             |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>3,084,443,489</u> [7345]                          |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>28,725,578</u> [7351]                             |
|   | Less: amount offset by customer owned securities  | <u>-27,643,932</u> [7352] <u>1,081,646</u> [7354]    |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>3,085,525,135</u> [7355]                          |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>3,085,525,135</u> [7360]                          |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |   |  |
| 1.  | Cash in banks   |  |
|   | A. Banks located in the United States   | <u>326,572,045</u> [7500]                            |
|   | B. Other banks qualified under Regulation 30.7  | <u>376,898,705</u> [7520] <u>703,470,750</u> [7530]  |
| 2.  | Securities  |  |
|   | A. In safekeeping with banks located in the United States   | <u>1,197,910,180</u> [7540]                          |
|   | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>1,197,910,180</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>704,153,260</u> [7700]                            |
|   | B. Securities   | <u>558,216,826</u> [7710]                            |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>115,586,065</u> [7720]                            |
|   | D. Value of long option contracts   | <u>2,326,890</u> [7730]                              |
|   | E. Value of short option contracts  | <u>-1,266,655</u> [7735] <u>1,379,016,386</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>3,280,397,316</u> [7770]                          |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>194,872,181</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>44,872,181</u> [7785]                             |

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**Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <b><u>4,868,053,025</u></b> [7010]                               |
|     | B. Securities (at market)   | <b><u>3,742,728,508</u></b> [7020]                               |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>1,314,889,694</u></b> [7030]                               |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>630,810,375</u></b> [7032]                                 |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-1,168,085,448</u></b> [7033]                              |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>9,388,396,154</u></b> [7040]                               |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>166,786,976</u></b> [7045]                                 |
|     | Less: amount offset by customer securities  | <b><u>-163,310,990</u></b> [7047] <b><u>3,475,986</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>9,391,872,140</u></b> [7060]                               |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>504,995,655</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>325,618,335</u></b> [7090]                                 |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>6,042,437,045</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>3,415,074,806</u></b> [7120]                               |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>145,254,788</u></b> [7130]                                 |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>630,810,375</u></b> [7132]                                 |
|     | B. Value of open short option contracts   | <b><u>-1,168,085,448</u></b> [7133]                              |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>800,149</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>2,035,367</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>9,898,941,072</u></b> [7180]                               |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>507,068,932</u></b> [7190]                                 |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>397,300,000</u></b> [7194]                                 |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>109,768,932</u></b> [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>5,739,038,132</u></b> [8500]                           |
|                                     | B. Securities (at market)   | <b><u>14,570,931,935</u></b> [8510]                          |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps  | <b><u>4,918,551,971</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>25,228,522,038</u></b> [8550]                          |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <b><u>48,946,713</u></b> [8560]                              |
|                                     | Less: amount offset by customer owned securities  | <b><u>-48,902,422</u></b> [8570] <b><u>44,291</u></b> [8580] |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <b><u>25,228,566,329</u></b> [8590]                          |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |  |
|                                     | A. Cash   | <b><u>1,813,586,608</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>238,503,047</u></b> [8620]                             |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |  |
|                                     | A. Cash   | <b><u>9,538,789,500</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>14,332,428,888</u></b> [8650]                          |
| 9.                                  | Net settlement from (to) derivatives clearing organizations   | <b><u>-162,056,370</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>25,761,251,673</u></b> [8720]                          |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  | <b><u>532,685,344</u></b> [8730]                             |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts  | <b><u>441,200,000</u></b> [8760]                             |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management   | <b><u>91,485,344</u></b> [8770]                              |