

**INITIAL**

**End Date:7/30/2018**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:7/31/2018**

**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 **1,449,044,975** [7315]
  - B. Securities (at market) **1,499,052,059** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-332,226,753** [7325]
- 3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **1,608,702** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-1,522,232** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **2,615,956,751** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **189,595,274** [7351]  
Less: amount offset by customer owned securities **-166,795,053** [7352] **22,800,221** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **2,638,756,972** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **2,638,756,972** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
  - A. Banks located in the United States **482,598,637** [7500]
  - B. Other banks qualified under Regulation 30.7 **508,533,038** [7520] **991,131,675** [7530]
- 2. Securities
  - A. In safekeeping with banks located in the United States **800,372,531** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **800,372,531** [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 **642,217,954** [7700]
  - B. Securities **698,679,528** [7710]
  - C. Unrealized gain (loss) on open futures contracts **-332,226,753** [7720]
  - D. Value of long option contracts **1,608,702** [7730]
  - E. Value of short option contracts **-1,522,232** [7735] **1,008,757,199** [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 **2,800,261,405** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **161,504,433** [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 **11,504,433** [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>5,291,349,419</u> [7010]
	B. Securities (at market)	<u>3,896,772,475</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-413,318,338</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>966,250,881</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-1,204,009,652</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>8,537,044,785</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>82,233,226</u> [7045]
	Less: amount offset by customer securities	<u>-81,646,874</u> [7047] <u>586,352</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>8,537,631,137</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>989,773,529</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>350,792,225</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>4,384,756,681</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>3,543,966,464</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-37,857,482</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>966,250,881</u> [7132]
	B. Value of open short option contracts	<u>-1,204,009,652</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>154,437</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>2,013,786</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>8,995,840,869</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>458,209,732</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>357,600,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>100,609,732</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>2,255,091,254</u></b> [8500]
	B. Securities (at market) <b><u>13,124,044,300</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <b><u>8,824,027,491</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>24,203,163,045</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>48,956,166</u></b> [8560]
	Less: amount offset by customer owned securities <b><u>-48,906,433</u></b> [8570] <b><u>49,733</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>24,203,212,778</u></b> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <b><u>3,192,659,259</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>205,151,201</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <b><u>8,177,340,177</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>12,918,893,099</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b><u>256,067,579</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>24,750,111,315</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>546,898,537</u></b> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>427,900,000</u></b> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>118,998,537</u></b> [8770]