

**INITIAL**

**End Date:10/3/2018**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/4/2018**

**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>1,004,667,820</u> [7315]                     |
|    | B. Securities (at market)                                                                                 | <u>1,561,206,952</u> [7317]                     |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>240,424,889</u> [7325]                       |
| 3. | Exchange traded options                                                                                   |                                                 |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>2,160,789</u> [7335]                         |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-606,657</u> [7337]                          |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)                                                             | <u>2,807,853,793</u> [7345]                     |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>93,179,000</u> [7351]                        |
|    | Less: amount offset by customer owned securities                                                          | <u>-92,981,975</u> [7352] <u>197,025</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>2,808,050,818</u> [7355]                     |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>2,808,050,818</u> [7360]                     |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |                                                                                                         |                                                     |
|-----|---------------------------------------------------------------------------------------------------------|-----------------------------------------------------|
| 1.  | Cash in banks                                                                                           |                                                     |
|     | A. Banks located in the United States                                                                   | <u>265,067,577</u> [7500]                           |
|     | B. Other banks qualified under Regulation 30.7                                                          | <u>553,978,393</u> [7520] <u>819,045,970</u> [7530] |
| 2.  | Securities                                                                                              |                                                     |
|     | A. In safekeeping with banks located in the United States                                               | <u>1,141,751,270</u> [7540]                         |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>1,141,751,270</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>373,481,271</u> [7700]                           |
|     | B. Securities                                                                                           | <u>419,455,682</u> [7710]                           |
|     | C. Unrealized gain (loss) on open futures contracts                                                     | <u>240,424,890</u> [7720]                           |
|     | D. Value of long option contracts                                                                       | <u>2,160,789</u> [7730]                             |
|     | E. Value of short option contracts                                                                      | <u>-606,657</u> [7735] <u>1,034,915,975</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>2,995,713,215</u> [7770]                         |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>187,662,397</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>37,662,397</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>5,573,856,699</u></b> [7010]                               |
|     | B. Securities (at market)                                                                   | <b><u>4,209,547,330</u></b> [7020]                               |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-1,171,611,828</u></b> [7030]                              |
| 3.  | Exchange traded options                                                                     |                                                                  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>1,066,503,771</u></b> [7032]                               |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-1,367,192,830</u></b> [7033]                              |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)                                                 | <b><u>8,311,103,142</u></b> [7040]                               |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>369,780,419</u></b> [7045]                                 |
|     | Less: amount offset by customer securities                                                  | <b><u>-368,064,552</u></b> [7047] <b><u>1,715,867</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)                                        | <b><u>8,312,819,009</u></b> [7060]                               |
|     | FUNDS IN SEGREGATED ACCOUNTS                                                                |                                                                  |
| 7.  | Deposited in segregated funds bank accounts                                                 |                                                                  |
|     | A. Cash                                                                                     | <b><u>591,953,615</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>499,808,608</u></b> [7090]                                 |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                                                  |
|     | A. Cash                                                                                     | <b><u>4,482,808,886</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>3,707,745,802</u></b> [7120]                               |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-217,353,495</u></b> [7130]                                |
| 10. | Exchange traded options                                                                     |                                                                  |
|     | A. Value of open long option contracts                                                      | <b><u>1,066,503,771</u></b> [7132]                               |
|     | B. Value of open short option contracts                                                     | <b><u>-1,367,192,830</u></b> [7133]                              |
| 11. | Net equities with other FCMs                                                                |                                                                  |
|     | A. Net liquidating equity                                                                   | <b><u>794,941</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>1,992,920</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>8,767,062,218</u></b> [7180]                               |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>454,243,209</u></b> [7190]                                 |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>367,800,000</u></b> [7194]                                 |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>86,443,209</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>2,139,131,847</u></b> [8500]                                                                                       |
|                                     | B. Securities (at market) <b><u>12,889,266,887</u></b> [8510]                                                                    |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>9,432,209,995</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>24,460,608,729</u></b> [8550]                                                 |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>81,150,193</u></b> [8560]                |
|                                     | Less: amount offset by customer owned securities <b><u>-80,338,354</u></b> [8570] <b><u>811,839</u></b> [8580]                   |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>24,461,420,568</u></b> [8590]             |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts                                                                              |
|                                     | Deposited in cleared swaps customer segregated accounts at banks                                                                 |
|                                     | A. Cash <b><u>1,657,745,152</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>190,929,240</u></b> [8620]           |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                         |
|                                     | A. Cash <b><u>9,420,962,936</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>12,698,337,647</u></b> [8650]        |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>1,018,169,323</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>24,986,144,298</u></b> [8720]                  |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>524,723,730</u></b> [8730]  |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>421,200,000</u></b> [8760]                  |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>103,523,730</u></b> [8770] |