

INITIAL

End Date:10/14/2019

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:10/15/2019

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 | <u>0</u> [7305] |
| 1. | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers | |
| | A. Cash | <u>1,148,965,411</u> [7315] |
| | B. Securities (at market) | <u>2,125,190,126</u> [7317] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | <u>-141,270,276</u> [7325] |
| 3. | Exchange traded options | |
| | a. Market value of open option contracts purchased on a foreign board of trade | <u>8,775,526</u> [7335] |
| | b. Market value of open contracts granted (sold) on a foreign board of trade | <u>-4,974,933</u> [7337] |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.) | <u>3,136,685,854</u> [7345] |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount | <u>190,809,119</u> [7351] |
| | Less: amount offset by customer owned securities | <u>-190,370,973</u> [7352] <u>438,146</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>3,137,124,000</u> [7355] |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | <u>3,137,124,000</u> [7360] |
| | FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | |
| 1. | Cash in banks | |
| | A. Banks located in the United States | <u>97,668,217</u> [7500] |
| | B. Other banks qualified under Regulation 30.7 | <u>289,290,181</u> [7520] <u>386,958,398</u> [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>1,832,990,334</u> [7540] |
| | B. In safekeeping with other banks qualified under Regulation 30.7 | <u>0</u> [7560] <u>1,832,990,334</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>1,412,068,478</u> [7700] |
| | B. Securities | <u>292,199,792</u> [7710] |
| | C. Unrealized gain (loss) on open futures contracts | <u>-141,270,275</u> [7720] |
| | D. Value of long option contracts | <u>8,775,526</u> [7730] |
| | E. Value of short option contracts | <u>-4,974,933</u> [7735] <u>1,566,798,588</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>3,786,747,320</u> [7770] |
| 9. | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>649,623,320</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>499,623,320</u> [7785] |

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Daily Segregation - Segregation Statement

| SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | |
|---|---|
| 1. Net ledger balance | |
| A. Cash | <u>7,241,800,180</u> [7010] |
| B. Securities (at market) | <u>4,565,381,476</u> [7020] |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>-753,732,440</u> [7030] |
| 3. Exchange traded options | |
| A. Add market value of open option contracts purchased on a contract market | <u>547,373,582</u> [7032] |
| B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-535,726,949</u> [7033] |
| 4. Net equity (deficit) (add lines 1, 2 and 3) | <u>11,065,095,849</u> [7040] |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>400,762,098</u> [7045] |
| Less: amount offset by customer securities | <u>-384,141,191</u> [7047] <u>16,620,907</u> [7050] |
| 6. Amount required to be segregated (add lines 4 and 5) | <u>11,081,716,756</u> [7060] |
| FUNDS IN SEGREGATED ACCOUNTS | |
| 7. Deposited in segregated funds bank accounts | |
| A. Cash | <u>2,541,639,691</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>412,785,774</u> [7090] |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | |
| A. Cash | <u>4,595,071,617</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>4,150,404,460</u> [7120] |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | <u>140,656,090</u> [7130] |
| 10. Exchange traded options | |
| A. Value of open long option contracts | <u>547,373,582</u> [7132] |
| B. Value of open short option contracts | <u>-535,726,949</u> [7133] |
| 11. Net equities with other FCMs | |
| A. Net liquidating equity | <u>-465,818</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>2,191,242</u> [7170] |
| 12. Segregated funds on hand | <u>0</u> [7150] |
| 13. Total amount in segregation (add lines 7 through 12) | <u>11,853,929,689</u> [7180] |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>772,212,933</u> [7190] |
| 15. Management Target Amount for Excess funds in segregation | <u>516,000,000</u> [7194] |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount | <u>256,212,933</u> [7198] |
| Excess | |

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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. Securities (at market) | <u>23,325,621,184</u> [8500] |
| 2. Net unrealized profit (loss) in open cleared swaps | <u>18,116,038,075</u> [8510] |
| 3. Cleared swaps options | <u>-8,462,793,851</u> [8520] |
| 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>32,978,865,408</u> [8550] |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | |
| Less: amount offset by customer owned securities | <u>151,354,599</u> [8560] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | <u>-150,593,873</u> [8570] <u>760,726</u> [8580] |
| Funds in Cleared Swaps Customer Segregated Accounts | |
| 7. Deposited in cleared swaps customer segregated accounts at banks | |
| A. Cash | |
| B. Securities representing investments of cleared swaps customers' funds (at market) | <u>3,528,753,581</u> [8600] |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0</u> [8610] |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts | <u>1,463,229,700</u> [8620] |
| A. Cash | |
| B. Securities representing investments of cleared swaps customers' funds (at market) | <u>10,814,450,536</u> [8630] |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0</u> [8640] |
| 9. Net settlement from (to) derivatives clearing organizations | <u>16,652,808,375</u> [8650] |
| 10. Cleared swaps options | <u>1,411,227,765</u> [8660] |
| 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>33,870,469,957</u> [8720] |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | <u>890,843,823</u> [8730] |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts | <u>491,000,000</u> [8760] |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management | <u>399,843,823</u> [8770] |