

INITIAL

End Date:4/6/2023

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:4/7/2023

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	0 [7305]
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
A. Cash	<u>2,090,394,137</u> [7315]
B. Securities (at market)	<u>3,086,852,509</u> [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>519,589,144</u> [7325]
3. Exchange traded options	
a. Market value of open option contracts purchased on a foreign board of trade	<u>15,525,931</u> [7335]
b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-7,223,464</u> [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.)	<u>5,705,138,257</u> [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount	<u>160,619,060</u> [7351]
Less: amount offset by customer owned securities	<u>-154,768,780</u> [7352] <u>5,850,280</u> [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>5,710,988,537</u> [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>5,710,988,537</u> [7360]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1. Cash in banks	
A. Banks located in the United States	<u>797,710,884</u> [7500]
B. Other banks qualified under Regulation 30.7	<u>605,291,409</u> [7520] <u>1,403,002,293</u> [7530]
2. Securities	
A. In safekeeping with banks located in the United States	<u>1,577,685,973</u> [7540]
B. In safekeeping with other banks qualified under Regulation 30.7	0 [7560] <u>1,577,685,973</u> [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	<u>1,099,528,354</u> [7700]
B. Securities	<u>1,509,166,535</u> [7710]
C. Unrealized gain (loss) on open futures contracts	<u>524,509,366</u> [7720]
D. Value of long option contracts	<u>15,525,931</u> [7730]
E. Value of short option contracts	<u>-7,223,464</u> [7735] <u>3,141,506,722</u> [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	<u>6,122,194,988</u> [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>411,206,451</u> [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts	<u>182,700,000</u> [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>228,506,451</u> [7785]

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

1.	Net ledger balance	
	A. Cash	<u>7,666,143,860</u> [7010]
	B. Securities (at market)	<u>8,183,128,284</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>2,669,779,190</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>1,936,752,233</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-1,844,369,331</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>18,611,434,236</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>204,081,663</u> [7045]
	Less: amount offset by customer securities	<u>-196,246,317</u> [7047] <u>7,835,346</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>18,619,269,582</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>1,948,981,580</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>733,329,144</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>9,647,479,415</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>400,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>7,449,799,140</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-29,468,728</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>1,936,752,233</u> [7132]
	B. Value of open short option contracts	<u>-1,843,719,644</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>2,680,037</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>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>20,245,833,177</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>1,626,563,595</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>366,100,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>1,260,463,595</u> [7198]
	Excess	

INITIAL**End Date:4/6/2023****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:4/7/2023****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	<u>6,533,392,333</u> [8500]
	B. Securities (at market)	<u>16,632,717,906</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>11,127,795,791</u> [8520]
3.	Cleared swaps options	
	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>34,293,906,030</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>182,993,224</u> [8560]
	Less: amount offset by customer owned securities	<u>-179,857,407</u> [8570] <u>3,135,817</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<u>34,297,041,847</u> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>3,118,019,785</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>791,946,581</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>15,172,280,395</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>15,840,771,325</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>52,883,749</u> [8660]
10.	Cleared swaps options	
	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</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>34,975,901,835</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>678,859,988</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>481,600,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>197,259,988</u> [8770]