

Items on this page to be reported by: Futures Commission Merchant

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	8,284,627,306	7010
B. Securities (at market)	\$	8,594,135,178	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	1,596,285,725	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,224,977,168	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(2,158,765,565)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	18,541,259,812	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	165,615,219	7045
Less: amount offset by customer owned securities	\$	(160,440,409)	7047
	\$	5,174,810	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	18,546,434,622	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	883,011,703	7070
B. Securities representing investments of customers' funds (at market)	\$		7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	776,985,735	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	8,411,945,134	7100
B. Securities representing investments of customers' funds (at market)	\$	1,900,000,000	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	7,817,149,443	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	223,459,056	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,224,977,168	7132
B. Value of open short option contracts	\$	(2,158,488,909)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	2,896,923	7140
B. Securities representing investments of customers' funds (at market)	\$		7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$		7170
12. Segregated funds on hand (describe: _____)	\$		7150
13. Total amount in segregation (add lines 7 through 12)	\$	20,081,936,253	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	1,535,501,631	7190
15. Management Target Amount for Excess funds in segregation	\$	363,300,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	1,172,201,631	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND FUNDS IN CLEARED SWAPS CUSTOMER
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

Items on this page to be reported by: Futures Commission Merchant

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	.....	\$ 6,262,629,034	8500
B. Securities (at market)	.....	\$ 14,964,416,821	8510
2. Net unrealized profit (loss) in open cleared swaps	.....	\$ 11,667,800,976	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	.....	\$	8530
B. Market value of open cleared swaps option contracts granted (sold)	.....	\$ ( )	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	.....	\$ 32,894,846,831	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	.....	\$ 234,352,675	8560
Less: amount offset by customer owned securities	.....	\$ ( 228,386,588)	8570
		\$ 5,966,087	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	.....	\$ 32,900,812,918	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	.....	\$ 1,946,126,155	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$ 817,844,931	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	.....	\$ 17,072,174,594	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$ 14,146,571,890	8650
9. Net settlement from (to) derivatives clearing organizations	.....	\$ (202,788,316)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	.....	\$	8670
B. Value of open cleared swaps short option contracts	.....	\$ ( )	8680
11. Net equities with other FCMs			
A. Net liquidating equity	.....	\$	8690
B. Securities representing investment of cleared swaps customers' funds (at market)	.....	\$	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	.....	\$	8710
12. Cleared swaps customer funds on hand (describe: _____)	.....	\$	8715
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)	.....	\$ 33,779,929,254	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	.....	\$ 879,116,336	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	.....	\$ 483,700,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	.....	\$ 395,416,336	8770

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

Items on this page to be reported by a: Futures Commission Merchant

1. Amount required to be segregated in accordance with 17 CFR 32.6	\$ _____	7200
2. Funds/property in segregated accounts		
A. Cash	\$ _____	7210
B. Securities (at market value)	\$ _____	7220
C. Total funds/property in segregated accounts	\$ _____	7230
3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)	\$ _____	7240

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

Items on this page to be reported by a: Futures Commission Merchant

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>7305</u>
1. Net ledger balance - Foreign futures and foreign option trading - All Customers				
A. Cash	\$	1,960,257,336		<u>7315</u>
B. Securities (at market)	\$	3,200,667,538		<u>7317</u>
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	151,879,291		<u>7325</u>
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade	\$	12,312,948		<u>7335</u>
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(13,347,013)		<u>7337</u>
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	5,311,770,100		<u>7345</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	414,547,531		<u>7351</u>
Less: amount offset by customer owned securities	\$	(412,146,355)		<u>7352</u>
	\$	2,401,176		<u>7354</u>
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	5,314,171,276		<u>7355</u>
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	5,314,171,276		<u>7360</u>

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

Items on this page to be reported by: Futures Commission Merchant

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	141,993,230	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	776,045,343	7520
	\$		918,038,573
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,964,022,391	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$		7560
	\$		1,964,022,391
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$		7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$		7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$(		7615
			7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s):		7630	
A. Cash	\$		7640
B. Securities			7650
C. Amount due to (from) clearing organizations - daily variation	\$		7660
D. Value of long option contracts	\$		7670
E. Value of short option contracts	\$(		7675
			7680
5. Amounts held by members of foreign boards of trade			
Name(s):		7690	
A. Cash	\$	1,396,096,118	7700
B. Securities	\$	1,236,645,147	7710
C. Unrealized gain (loss) on open futures contracts	\$	151,824,280	7720
D. Value of long option contracts	\$	12,312,948	7730
E. Value of short option contracts	\$(	(13,347,013)	7735
			2,783,531,480
			7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):		7750	
	\$		7760
7. Segregated funds on hand (describe:)			
	\$		7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$	5,665,592,444	7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$	351,421,168	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$	184,800,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$	166,621,168	7785

SCHEDULE 1 - AGGREGATE SECURITIES, COMMODITIES, AND SWAPS POSITIONS

FOCUS
Report
Part II
Schedule 1

Items on this page to be reported by: Stand-Alone Broker-Dealer
Stand-Alone SBSB
Broker-Dealer SBSB
Stand-Alone MSBSP
Broker-Dealer MSBSP

Aggregate Securities, Commodities, and Swaps Positions	LONG/BOUGHT	SHORT/SOLD
1. U.S. treasury securities	\$ 69,655,845,980 8200	\$ 33,552,589,176 8201
2. U.S. government agency and U.S. government-sponsored enterprises	\$ 56,661,768,435 8210	\$ 44,899,552 8211
A. Mortgage-backed securities issued by U.S. government agency and U.S. government-sponsored enterprises	\$ 55,100,591,728 18001	\$ 35,693,373 18002
B. Debt securities issued by U.S. government agency and U.S. government-sponsored enterprises	\$ 1,561,176,707 18003	\$ 9,206,179 18004
3. Securities issued by states and political subdivisions in the U.S	\$ 1,799,852,969 8220	\$ 32,802,052 8221
4. Foreign securities:		
A. Debt securities	\$ 1,298,028,907 8230	\$ 900,330,502 8231
B. Equity securities	\$ 992,680,232 8235	\$ 630,410,596 8236
5. Money Market Instruments	\$ 2,596,892,902 8240	\$ 29,630,903 8241
6. Private Label Mortgage Backed Securities	\$ 1,132,633,427 8250	\$ 165,244,358 8251
7. Other asset-backed securities	\$ 1,698,939,236 8260	\$ 212,440 8261
8. Corporate obligations	\$ 4,598,412,926 8270	\$ 3,306,450,990 8271
9. Stocks and warrants (other than arbitrage positions)	\$ 8,729,139,537 8280	\$ 7,233,720,170 8281
10. Arbitrage	\$ 8290	\$ 8291
11. Spot commodities	\$ 8330	\$ 8331
12. Other securities and commodities	\$ 33,898 8360	\$ 28,096 8361
13. Securities with no ready market		
A. Equity	\$ 123,801,808 8340	\$ 8341
B. Debt	\$ 33,900,378 8345	\$ 8346
C. Other	\$ 8350	\$ 8351
D. Total securities with no ready market	\$ 157,702,186 12777	\$ 12782
14. Total net securities and spot commodities (sum of Lines 1-12 and 13D)	\$ 149,321,930,635 12778	\$ 45,896,318,835 12783
15. Security-based swaps		
A. Cleared	\$ 1,412,895 12106	\$ 1,421,799 12114
B. Non-cleared	\$ 685,369,970 12107	\$ 642,911,232 12115
16. Mixed swaps		
A. Cleared	\$ 13,867 12108	\$ 37,522 12116
B. Non-cleared	\$ 56,925,771 12109	\$ 89,136,628 12117
17. Swaps		
A. Cleared	\$ 12,929,161 12110	\$ 17,665,300 12118
B. Non-cleared	\$ 7,780,489,958 12111	\$ 9,746,022,368 12119
18. Other derivatives and options	\$ 27,217,816,858 8295	\$ 23,819,493,669 8296
19. Counterparty netting	\$ (29,309,722,924) 12779	\$ (29,309,722,924) 12784
20. Cash collateral netting	\$ (3,799,417,206) 12780	\$ (3,799,417,206) 12785
21. Total derivative receivables and payables (sum of Lines 15-20)	\$ 2,645,818,350 12781	\$ 1,207,548,388 12786
22. Total net securities, commodities, and swaps positions (sum of Lines 14 and 21)	\$ 151,967,748,985 8370	\$ 47,103,867,223 8371

Name of Firm: CITIGROUP GLOBAL MARKETS INC.

As of: 05/31/23