

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	7,841,034,168	7010
B. Securities (at market)	\$	7,234,184,840	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	3,910,639,320	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	7,238,540,162	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(6,131,253,047)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	20,093,145,443	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	177,728,879	7045
Less: amount offset by customer owned securities	\$	(176,631,649)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	20,094,242,673	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	4,604,222,891	7070
B. Securities representing investments of customers' funds (at market)	\$	0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	635,352,089	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	7,217,278,259	7100
B. Securities representing investments of customers' funds (at market)	\$	100,000	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	6,598,832,751	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	539,827,861	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	7,238,540,162	7132
B. Value of open short option contracts	\$	(6,130,863,672)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	4,776,246	7140
B. Securities representing investments of customers' funds (at market)	\$	0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	0	7170
12. Segregated funds on hand (describe: _____)	\$	0	7150
13. Total amount in segregation (add lines 7 through 12)	\$	20,708,066,587	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	613,823,914	7190
15. Management Target Amount for Excess funds in segregation	\$	413,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	200,823,914	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	\$	7,902,367,170	8500
B. Securities (at market)	\$	16,217,439,420	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	10,818,960,849	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	\$	0	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$	(0)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	34,938,767,439	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	188,284,636	8560
Less: amount offset by customer owned securities	\$	(186,539,813)	8570
	\$	1,744,823	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	34,940,512,262	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	3,950,701,413	8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	342,290,508	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	\$	15,245,489,172	8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	15,875,148,912	8650
9. Net settlement from (to) derivatives clearing organizations	\$	230,864,155	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	\$	0	8670
B. Value of open cleared swaps short option contracts	\$	(0)	8680
11. Net equities with other FCMs			
A. Net liquidating equity	\$	0	8690
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	0	8710
12. Cleared swaps customer funds on hand (describe: _____)	\$	0	8715
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)	\$	35,644,494,160	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	703,981,898	8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	486,500,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	217,481,898	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	\$	0	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	2,149,429,022	7315
B. Securities (at market)	\$	3,505,954,234	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	(118,141,708)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	7,962,909	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(9,966,799)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	5,535,237,658	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	373,336,083	7351
Less: amount offset by customer owned securities	\$	(372,267,673)	7352
	\$	1,068,410	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	5,536,306,068	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	5,536,306,068	7360

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	\$	788,240,661	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	518,214,502	7520
	\$		1,306,455,163
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,708,813,672	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$		7560
	\$		1,708,813,672
			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	\$	1,194,460,903	7700
B. Securities	\$	1,797,140,562	7710
C. Unrealized gain (loss) on open futures contracts	\$	(118,522,607)	7720
D. Value of long option contracts	\$	7,962,909	7730
E. Value of short option contracts	\$	(9,966,799)	7735
	\$		2,871,074,968
			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			
	\$		5,886,343,803
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		350,037,735
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		182,700,000
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		167,337,735
			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	\$ 40,899,993,186 8200	\$ 30,381,787,398 8201
2. U.S. government agency and U.S. government-sponsored enterprises	\$ 36,818,429,218 8210	\$ 40,279,039 8211
A. Mortgage-backed securities issued by U.S. government agency and U.S. government-sponsored enterprises	\$ 34,256,358,389 18001	\$ 583,319 18002
B. Debt securities issued by U.S. government agency and U.S. government-sponsored enterprises	\$ 2,562,070,829 18003	\$ 39,695,720 18004
3. Securities issued by states and political subdivisions in the U.S	\$ 1,064,676,048 8220	\$ 9,476,073 8221
4. Foreign securities:		
A. Debt securities	\$ 1,555,871,386 8230	\$ 1,238,793,619 8231
B. Equity securities	\$ 1,302,145,014 8235	\$ 488,184,937 8236
5. Money Market Instruments	\$ 602,652,861 8240	\$ 14,838,766 8241
6. Private Label Mortgage Backed Securities	\$ 752,625,551 8250	\$ 2,790 8251
7. Other asset-backed securities	\$ 1,643,468,695 8260	\$ 107,859 8261
8. Corporate obligations	\$ 5,008,831,791 8270	\$ 4,495,365,777 8271
9. Stocks and warrants (other than arbitrage positions)	\$ 11,666,761,317 8280	\$ 4,687,486,021 8281
10. Arbitrage	\$ 0 8290	\$ 0 8291
11. Spot commodities	\$ 0 8330	\$ 0 8331
12. Other securities and commodities	\$ 109,948 8360	\$ 33,954 8361
13. Securities with no ready market		
A. Equity	\$ 121,660,561 8340	\$ 0 8341
B. Debt	\$ 5,626,462 8345	\$ 0 8346
C. Other	\$ 0 8350	\$ 0 8351
D. Total securities with no ready market	\$ 127,287,023 12777	\$ 0 12782
14. Total net securities and spot commodities (sum of Lines 1-12 and 13D)	\$ 101,442,852,038 12778	\$ 41,356,356,233 12783
15. Security-based swaps		
A. Cleared	\$ 2,814,894 12106	\$ 2,830,902 12114
B. Non-cleared	\$ 1,381,429,318 12107	\$ 1,420,625,291 12115
16. Mixed swaps		
A. Cleared	\$ 800,752 12108	\$ 10,399 12116
B. Non-cleared	\$ 47,722,243 12109	\$ 92,146,945 12117
17. Swaps		
A. Cleared	\$ 3,694,334 12110	\$ 30,821,172 12118
B. Non-cleared	\$ 7,715,887,534 12111	\$ 8,578,043,973 12119
18. Other derivatives and options	\$ 37,640,303,949 8295	\$ 36,135,543,562 8296
19. Counterparty netting	\$ (41,810,657,333) 12779	\$ (41,810,657,333) 12784
20. Cash collateral netting	\$ (2,251,861,083) 12780	\$ (2,251,861,084) 12785
21. Total derivative receivables and payables (sum of Lines 15-20)	\$ 2,730,134,608 12781	\$ 2,197,503,827 12786
22. Total net securities, commodities, and swaps positions (sum of Lines 14 and 21)	\$ 104,172,986,646 8370	\$ 43,553,860,060 8371

Name of Firm: CITIGROUP GLOBAL MARKETS INC.

As of: 08/31/22