

**INITIAL**

**End Date:1/23/2023**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:1/24/2023**

**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

|   |   |   |
|---|---|---|
| 1.  | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                           | <u>0</u> [7305]   |
|   | A. Cash   | <u>2,485,129,218</u> [7315]                             |
|   | B. Securities (at market)   | <u>2,365,910,329</u> [7317]                             |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>902,629,363</u> [7325]                               |
| 3.  | Exchange traded options   |   |
|   | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>32,288,392</u> [7335]                                |
|   | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-22,314,839</u> [7337]                               |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>5,763,642,463</u> [7345]                             |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>93,682,754</u> [7351]                                |
|   | Less: amount offset by customer owned securities  | <u>-91,923,710</u> [7352] <u>1,759,044</u> [7354]       |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>5,765,401,507</u> [7355]                             |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>5,765,401,507</u> [7360]                             |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |   |   |
| 1.  | Cash in banks   |   |
|   | A. Banks located in the United States   | <u>687,118,067</u> [7500]                               |
|   | B. Other banks qualified under Regulation 30.7  | <u>1,209,960,181</u> [7520] <u>1,897,078,248</u> [7530] |
| 2.  | Securities  |   |
|   | A. In safekeeping with banks located in the United States   | <u>1,017,314,958</u> [7540]                             |
|   | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>1,017,314,958</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>967,563,489</u> [7700]                               |
|   | B. Securities   | <u>1,348,595,371</u> [7710]                             |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>902,793,317</u> [7720]                               |
|   | D. Value of long option contracts   | <u>32,288,392</u> [7730]                                |
|   | E. Value of short option contracts  | <u>-22,314,839</u> [7735] <u>3,228,925,730</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>6,143,318,936</u> [7770]                             |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>377,917,429</u> [7380]                               |
| 10.   | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <u>191,800,000</u> [7780]                               |
| 11.   | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <u>186,117,429</u> [7785]                               |

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>8,172,090,149</u></b> [7010]                                |
|     | B. Securities (at market)   | <b><u>7,538,701,294</u></b> [7020]                                |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>1,264,558,089</u></b> [7030]                                |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>1,288,656,508</u></b> [7032]                                |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-1,478,761,613</u></b> [7033]                               |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>16,785,244,427</u></b> [7040]                               |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>744,792,176</u></b> [7045]                                  |
|     | Less: amount offset by customer securities  | <b><u>-729,026,512</u></b> [7047] <b><u>15,765,664</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>16,801,010,091</u></b> [7060]                               |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>1,522,847,830</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>1,012,655,182</u></b> [7090]                                |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>8,458,906,702</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>6,526,046,112</u></b> [7120]                                |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-10,401,650</u></b> [7130]                                  |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>1,288,656,508</u></b> [7132]                                |
|     | B. Value of open short option contracts   | <b><u>-1,478,587,238</u></b> [7133]                               |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>1,732,075</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>0</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>17,321,855,521</u></b> [7180]                               |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>520,845,430</u></b> [7190]                                  |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>366,100,000</u></b> [7194]                                  |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <b><u>154,745,430</u></b> [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>6,217,432,729</b> [8500]   |
|                                     | B. Securities (at market) <b>15,331,906,187</b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b>10,902,901,278</b> [8520]   |
| 3.                                  | Cleared swaps options   |
|                                     | A. Market value of open cleared swaps option contracts purchased <b>0</b> [8530]  |
|                                     | B. Market value of open cleared swaps option contracts granted (sold) <b>0</b> [8540]                                     |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3) <b>32,452,240,194</b> [8550]   |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b>201,928,997</b> [8560]               |
|                                     | Less: amount offset by customer owned securities <b>-198,915,836</b> [8570] <b>3,013,161</b> [8580]                       |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b>32,455,253,355</b> [8590]             |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts   |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |
|                                     | A. Cash <b>5,077,168,643</b> [8600]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b>0</b> [8610]                      |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>352,264,891</b> [8620]           |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                  |
|                                     | A. Cash <b>12,437,751,080</b> [8630]  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b>0</b> [8640]                      |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>14,979,641,296</b> [8650]        |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b>297,939,806</b> [8660]                                     |
| 10.                                 | Cleared swaps options   |
|                                     | A. Value of open cleared swaps long option contracts <b>0</b> [8670]  |
|                                     | B. Value of open cleared swaps short option contracts <b>0</b> [8680]   |
| 11.                                 | Net equities with other FCMs  |
|                                     | A. Net liquidating equity <b>0</b> [8690]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b>0</b> [8700]                      |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>0</b> [8710]                     |
| 12.                                 | Cleared swaps customer funds on hand  |
|                                     | A. Cash <b>0</b>  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b>0</b>                             |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>0</b> [8715]                     |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12) <b>33,144,765,716</b> [8720]                  |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b>689,512,361</b> [8730]  |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b>468,300,000</b> [8760]                  |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b>221,212,361</b> [8770] |