

INITIAL

End Date:6/16/2023

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:6/20/2023

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	0 [7305]
	A. Cash	1,843,488,191 [7315]
	B. Securities (at market)	3,008,683,147 [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	700,241,138 [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	14,949,967 [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	-6,202,315 [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	5,561,160,128 [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	207,848,736 [7351]
	Less: amount offset by customer owned securities	-202,167,946 [7352] 5,680,790 [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	5,566,840,918 [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	5,566,840,918 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	198,031,651 [7500]
	B. Other banks qualified under Regulation 30.7	1,001,515,361 [7520] 1,199,547,012 [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	1,699,377,785 [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	0 [7560] 1,699,377,785 [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	988,330,492 [7700]
	B. Securities	1,309,305,362 [7710]
	C. Unrealized gain (loss) on open futures contracts	700,242,460 [7720]
	D. Value of long option contracts	14,949,967 [7730]
	E. Value of short option contracts	-6,202,315 [7735] 3,006,625,966 [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	5,905,550,763 [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	338,709,845 [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	182,000,000 [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	156,709,845 [7785]

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Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>9,519,857,980</u> [7010]
	B. Securities (at market)	<u>9,094,270,443</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-300,581,812</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>1,752,231,821</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-1,709,088,405</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>18,356,690,027</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>573,878,623</u> [7045]
	Less: amount offset by customer securities	<u>-508,732,975</u> [7047] <u>65,145,648</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>18,421,835,675</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>827,099,051</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>1,137,866,910</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>6,619,014,032</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,250,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>7,956,403,533</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>96,398,315</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>1,752,231,821</u> [7132]
	B. Value of open short option contracts	<u>-1,708,015,280</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>6,417,179</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>18,937,415,561</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>515,579,886</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>363,300,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>152,279,886</u> [7198]

INITIAL**End Date:6/16/2023****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:6/20/2023****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>4,305,890,781</u> [8500]
	B. Securities (at market)	<u>15,082,587,439</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>13,374,819,992</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>32,763,298,212</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>160,864,830</u> [8560]
	Less: amount offset by customer owned securities	<u>-158,756,207</u> [8570] <u>2,108,623</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>32,765,406,835</u> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>2,237,810,197</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>911,756,984</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>15,895,338,501</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>14,170,830,455</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>240,533,071</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>33,456,269,208</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>690,862,373</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>486,500,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>204,362,373</u> [8770]