

**INITIAL****End Date:11/7/2023****Firm Name:Citigroup Global Markets Inc****Form:Daily Seg - FOCUS II****Submit Date:11/8/2023****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	<b>0</b> [7305]
	A. Cash	<b><u>1,481,643,517</u></b> [7315]
	B. Securities (at market)	<b><u>2,273,464,407</u></b> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<b><u>257,417,819</u></b> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<b><u>3,272,986</u></b> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<b><u>-1,510,250</u></b> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<b><u>4,014,288,479</u></b> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<b><u>186,528,681</u></b> [7351]
	Less: amount offset by customer owned securities	<b><u>-185,121,859</u></b> [7352] <b><u>1,406,822</u></b> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<b><u>4,015,695,301</u></b> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<b><u>4,015,695,301</u></b> [7360]
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>602,701,985</u></b> [7500]
	B. Other banks qualified under Regulation 30.7	<b><u>177,141,265</u></b> [7520] <b><u>779,843,250</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>1,219,260,245</u></b> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<b><u>0</u></b> [7560] <b><u>1,219,260,245</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>1,004,689,708</u></b> [7700]
	B. Securities	<b><u>1,054,204,162</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>257,418,037</u></b> [7720]
	D. Value of long option contracts	<b><u>3,272,986</u></b> [7730]
	E. Value of short option contracts	<b><u>-1,510,250</u></b> [7735] <b><u>2,318,074,643</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>4,317,178,138</u></b> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<b><u>301,482,837</u></b> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<b><u>160,300,000</u></b> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<b><u>141,182,837</u></b> [7785]

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

1.	Net ledger balance	
	A. Cash	<b><u>8,223,793,489</u></b> [7010]
	B. Securities (at market)	<b><u>9,334,839,639</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>144,815,092</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>1,536,835,558</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-1,442,828,086</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>17,797,455,692</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>657,826,334</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-643,567,459</u></b> [7047] <b><u>14,258,875</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>17,811,714,567</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>1,549,022,631</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>1,328,072,473</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>4,723,412,423</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>2,400,000,000</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>8,006,767,166</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>255,156,702</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>1,536,835,558</u></b> [7132]
	B. Value of open short option contracts	<b><u>-1,442,827,773</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>3,266,084</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>18,359,705,264</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>547,990,697</u></b> [7190]
15.	Management Target Amount for Excess funds in segregation	<b><u>349,300,000</u></b> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<b><u>198,690,697</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	<u>-1,750,488,362</u> [8500]
B. Securities (at market)	<u>16,440,086,875</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>17,498,809,366</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>32,188,407,879</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>504,938,529</u> [8560]
Less: amount offset by customer owned securities	<u>-490,558,292</u> [8570] <u>14,380,237</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>32,202,788,116</u> [8590]
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>1,754,175,844</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>1,370,839,313</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>15,404,259,654</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>15,069,247,562</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>-689,632,095</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>32,908,890,278</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>706,102,162</u> [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>467,600,000</u> [8760]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>238,502,162</u> [8770]