

INITIAL

End Date:10/19/2023

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:10/20/2023

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	<u>1,457,389,781</u> [7315]
	B. Securities (at market)	<u>2,436,008,580</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>208,069,089</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>3,450,575</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-4,776,700</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>4,100,141,325</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>204,658,753</u> [7351]
	Less: amount offset by customer owned securities	<u>-203,691,803</u> [7352] <u>966,950</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>4,101,108,275</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>4,101,108,275</u> [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<u>507,058,464</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>339,736,361</u> [7520] <u>846,794,825</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>1,211,632,147</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	0 [7560] <u>1,211,632,147</u> [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	<u>929,113,179</u> [7700]
	B. Securities	<u>1,224,376,433</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>208,069,089</u> [7720]
	D. Value of long option contracts	<u>3,450,575</u> [7730]
	E. Value of short option contracts	<u>-4,776,700</u> [7735] <u>2,360,232,576</u> [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	<u>4,418,659,548</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>317,551,273</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>168,700,000</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>148,851,273</u> [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>9,218,130,137</u></b> [7010]
	B. Securities (at market)	<b><u>9,145,926,829</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-2,508,850,152</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>1,857,122,477</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-1,798,889,130</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>15,913,440,161</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>862,882,518</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-855,631,092</u></b> [7047] <b><u>7,251,426</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>15,920,691,587</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>1,018,087,222</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>841,549,748</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>4,161,377,131</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>8,304,377,081</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>-354,504,095</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>1,857,122,477</u></b> [7132]
	B. Value of open short option contracts	<b><u>-1,798,888,818</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>1,741,791</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>16,430,862,537</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>510,170,950</u></b> [7190]
15.	Management Target Amount for Excess funds in segregation	<b><u>338,100,000</u></b> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<b><u>172,070,950</u></b> [7198]

**INITIAL****End Date:10/19/2023****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:10/20/2023****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	<b><u>-3,853,770,167</u></b> [8500]
	B. Securities (at market)	<b><u>16,129,754,238</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>20,679,555,193</u></b> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<b><u>32,955,539,264</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>271,828,290</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-271,006,412</u></b> [8570] <b><u>821,878</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<b><u>32,956,361,142</u></b> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts	
	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>1,706,605,493</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>844,646,331</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>15,317,115,428</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>15,285,107,907</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>490,507,626</u></b> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts	<b><u>0</u></b> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0 0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<b><u>33,643,982,785</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>687,621,643</u></b> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<b><u>479,500,000</u></b> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<b><u>208,121,643</u></b> [8770]