### 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: 0 [7305]

1. **Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers**
   - **A. Cash**: 1,837,629,012 [7315]
   - **B. Securities (at market)**: 2,978,628,250 [7317]

2. **Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade**: 1,100,162,956 [7325]

3. **Exchange traded options**
   - a. **Market value of open option contracts purchased on a foreign board of trade**: 69,807,049 [7335]
   - b. **Market value of open contracts granted (sold) on a foreign board of trade**: -16,058,197 [7337]

4. **Net equity (deficit) (add lines 1. 2. and 3.)**: 5,970,169,076 [7345]

5. **Account liquidating to a deficit and account with a debit balances - gross amount**
   - Less: amount offset by customer owned securities: -12,456,014 [7354]
   - **Net Liquidating Equity Method (add lines 4 and 5)**: 5,978,649,684 [7355]

6. **Amount required to be set aside as the secured amount - Net Liquidating Equity**
   - **Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.**: 5,978,649,684 [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. **Cash in banks**
   - A. **Banks located in the United States**: 898,282,576 [7500]
   - B. **Other banks qualified under Regulation 30.7**: 678,420,431 [7520] 1,576,703,007 [7530]

2. **Securities**
   - A. **In safekeeping with banks located in the United States**: 1,823,233,100 [7540]
   - B. **In safekeeping with other banks qualified under Regulation 30.7**: 0 [7560] 1,823,233,100 [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**: 584,427,752 [7700]
   - B. **Securities**: 1,155,395,150 [7710]
   - C. **Unrealized gain (loss) on open futures contracts**: 1,100,162,956 [7720]
   - D. **Value of long option contracts**: 69,807,049 [7730]
   - E. **Value of short option contracts**: -16,058,197 [7735] 2,893,734,710 [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**: 6,293,670,817 [7770]

9. **Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)**: 315,021,133 [7380]

10. **Management Target Amount for Excess funds in separate section 30.7 accounts**: 189,700,000 [7780]

11. **Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target**: 125,321,133 [7785]
**INITIAL**

*End Date: 1/28/2022*
*Firm Name: Citigroup Global Markets Inc.*
*Form: Daily Seg - FOCUS II*
*Submit Date: 1/31/2022*

### Daily Segregation - Segregation Statement

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

1. **Net ledger balance**
   - **A. Cash**
     - 8,976,607,861 [7010]
   - **B. Securities (at market)**
     - 8,756,559,690 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market**
   - 202,224,629 [7030]

3. **Exchange traded options**
   - **A. Add market value of open option contracts purchased on a contract market**
     - 2,786,745,206 [7032]
   - **B. Deduct market value of open option contracts granted (sold) on a contract market**
     - -2,436,333,836 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)**
   - 18,285,803,550 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - 636,293,915 [7045]
   - Less: amount offset by customer securities
     - -635,433,541 [7047] 860,374 [7050]

6. **Amount required to be segregated (add lines 4 and 5)**
   - 18,286,663,924 [7060]

#### FUNDS IN SEGREGATED ACCOUNTS

7. **Deposited in segregated funds bank accounts**
   - **A. Cash**
     - 3,109,903,201 [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)**
     - 663,526,177 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - **A. Cash**
     - 6,286,251,548 [7100]
   - **B. Securities representing investments of customers’ funds (at market)**
     - 0 [7110]
   - **C. Securities held for particular customers or option customers in lieu of cash (at market)**
     - 8,093,033,513 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets**
   - 296,163,736 [7130]

10. **Exchange traded options**
    - **A. Value of open long option contracts**
      - 2,786,745,206 [7132]
    - **B. Value of open short option contracts**
      - -2,435,833,055 [7133]

11. **Net equities with other FCMs**
    - **A. Net liquidating equity**
      - 4,386,005 [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**
    - 0 [7150]

13. **Total amount in segregation (add lines 7 through 12)**
    - 18,804,176,331 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)**
    - 517,512,407 [7190]

15. **Management Target Amount for Excess funds in segregation**
    - 354,900,000 [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount**
    - Excess
      - 162,612,407 [7198]
**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. Securities (at market)

2. **Net unrealized profit (loss) in open cleared swaps**

3. **Cleared swaps options**
   A. Market value of open cleared swaps option contracts purchased
   B. Market value of open cleared swaps option contracts granted (sold)

4. **Net Equity (deficit) (add lines 1, 2, and 3)**

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   Less: amount offset by customer owned securities

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**

**Funds in Cleared Swaps Customer Segregated Accounts**

7. **Deposited in cleared swaps customer segregated accounts at banks**
   A. Cash
   B. Securities representing investments of cleared swaps customers' funds (at market)
   C. Securities held for particular cleared swaps customers in lieu of cash (at market)

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   A. Cash
   B. Securities representing investments of cleared swaps customers' funds (at market)
   C. Securities held for particular cleared swaps customers in lieu of cash (at market)

9. **Net settlement from (to) derivatives clearing organizations**

10. **Cleared swaps options**
    A. Value of open cleared swaps long option contracts
    B. Value of open cleared swaps short option contracts

11. **Net equities with other FCMs**
    A. Net liquidating equity
    B. Securities representing investments of cleared swaps customers' funds (at market)
    C. Securities held for particular cleared swaps customers in lieu of cash (at market)

12. **Cleared swaps customer funds on hand**
    A. Cash
    B. Securities representing investments of cleared swaps customers' funds (at market)
    C. Securities held for particular cleared swaps customers in lieu of cash (at market)

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)**
    Management

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**Table:**

<table>
<thead>
<tr>
<th>Description</th>
<th>Value</th>
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<tbody>
<tr>
<td>Net ledger balance</td>
<td>17,481,291,376 [8500]</td>
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<tr>
<td>Net ledger balance</td>
<td>16,204,986,295 [8510]</td>
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<td>Net unrealized profit (loss) in open cleared swaps</td>
<td>-2,889,316,325 [8520]</td>
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<td>Cleared swaps options</td>
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<td>Cleared swaps options</td>
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<td>Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
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<td>Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
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<td>Accounts liquidating to a deficit and accounts with debit balances - gross amount</td>
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<td>Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts</td>
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<td>Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management</td>
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