INITIAL End Date:7/26/2022 Firm Name: Citigroup Global Markets Inc. Form:Daily Seg - FOCUS II Submit Date:7/27/2022 **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 0 [7305] government or a rule of a self-regulatory organization authorized thereunder 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers A. Cash 1,501,651,345 [7315] B. Securities (at market) **3,629,655,334** [7317] 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 697,570,343 [7325] 3. Exchange traded options a. Market value of open option contracts purchased on a foreign board of trade 13,049,385 [7335] b. Market value of open contracts granted (sold) on a foreign board of trade -9,533,153 [7337] 4. Net equity (deficit) (add lines 1. 2. and 3.) 5,832,393,254 [7345] Account liquidating to a deficit and account with a debit balances - gross amount 5. **512,174,714** [7351] Less: amount offset by customer owned securities -511,425,577 [7352] 749,137 [7354] 6. Amount required to be set aside as the secured amount - Net Liquidating Equity 5,833,142,391 [7355] Method (add lines 4 and 5) 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 5,833,142,391 [7360] 6. FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS 1. Cash in banks A. Banks located in the United States 764,814,414 [7500] B. Other banks qualified under Regulation 30.7 354,323,976 [7520] 1,119,138,390 [7530] 2. Securities A. In safekeeping with banks located in the United States 1,916,054,486 [7540] B. In safekeeping with other banks gualified under Regulation 30.7 **0** [7560] **1,916,054,486** [7570] 3. Equities with registered futures commission merchants A. Cash <u>0</u> [7580] **B.** Securities 0 [7590] C. Unrealized gain (loss) on open futures contracts 0 [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] Amounts held by clearing organizations of foreign boards of trade 4 A. Cash <u>0</u> [7640] **B.** Securities <u>0</u> [7650] C. Amount due to (from) clearing organization - daily variation 0 [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 688,057,535 [7700] **B.** Securities 1,713,600,848 [7710] C. Unrealized gain (loss) on open futures contracts 697,498,383 [7720] D. Value of long option contracts 13,049,385 [7730] E. Value of short option contracts -9,533,153 [7735] 3,102,672,998 [7740] 6. Amounts with other depositories designated by a foreign board of trade <u>0</u> [7760] 7. Segregated funds on hand **0** [7765] 8. Total funds in separate section 30.7 accounts 6,137,865,874 [7770] 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement 304,723,483 [7380] Page 1 from Line 8) 10. Management Target Amount for Excess funds in separate section 30.7 accounts

11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

 Image: 178,500,000
 [7780]

 nent Target
 126,223,483
 [7785]

INITIAL End Date:7/26/2022 Firm Name: Citigroup Global Markets Inc. Form:Daily Seg - FOCUS II Submit Date:7/27/2022 **Daily Segregation - Segregation Statement** SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) 1. Net ledger balance A. Cash 6,861,518,871 [7010] B. Securities (at market) 7,958,311,947 [7020] 2. Net unrealized profit (loss) in open futures contracts traded on a contract market 4,135,628,223 [7030] 3. Exchange traded options A. Add market value of open option contracts purchased on a contract market 6,873,490,819 [7032] B. Deduct market value of open option contracts granted (sold) on a contract market -5,710,144,204 [7033] 4. Net equity (deficit) (add lines 1, 2 and 3) **20,118,805,656** [7040] 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 153,021,738 [7045] Less: amount offset by customer securities -126,283,543 [7047] 26,738,195 [7050] 6. Amount required to be segregated (add lines 4 and 5) 20,145,543,851 [7060] FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash 3,914,362,358 [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 971,855,135 [7090] market) 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash 7,550,600,573 [7100] B. Securities representing investments of customers' funds (at market) 100,000 [7110] C. Securities held for particular customers or option customers in lieu of cash (at 6,986,456,812 [7120] market) 9. Net settlement from (to) derivatives clearing organizations of contract markets 147,266,179 [7130] 10. Exchange traded options A. Value of open long option contracts 6,873,490,819 [7132] B. Value of open short option contracts -5,709,973,579 [7133] 11. Net equities with other FCMs A. Net liquidating equity 8,267,847 [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 <u>0</u> [7170] market) 12. Segregated funds on hand **0** [7150] 13. Total amount in segregation (add lines 7 through 12) **20,742,426,144** [7180] 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 596,882,293 [7190]

- 15. Management Target Amount for Excess funds in segregation
- 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess

419,300,000 [7194] 177,582,293 [7198] INITIAL End Date:7/26/2022 Firm Name:Citigroup Global Markets Inc. Form:Daily Seg - FOCUS II Submit Date:7/27/2022 Daily Segregation - Swaps Statement

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA         Cleared Swaps Customer Requirements         1.       Net ledger balance         A. Cash       7.775.616.220 (8500)         B. Securities (at market)       15.552.318.170 (8510)         2.       Net unrealized profit (loss) in open cleared swaps       9.832.316.099 (8520)         3.       Cleared swaps option contracts purchased       0 (8530)         4.       Market value of open cleared swaps option contracts granted (sold)       0 (8540)         4.       Net Equity (deficit) (add lines 1, 2, and 3)       33.130.250.489 (8550)         5.       Accounts liquidating to a deficit and accounts with       154.253.117 (8560)         4.       Less: amount offset by customer owned securities       154.263.000 (15570) (1772.560)         7.       Deposited in cleared swaps Customer Segregated Accounts       3.132.023.049 (8500)         8.       Accash       3.76.338.948 (8600)       162.640.01         9.       Securities representing investments of cleared swaps customer's funds (at market)       3 (8640)         10.       C. Securities held for particular cleared swaps customer's funds (at market)       3 (8640)         10.       Ceared Swaps option       3.276.338.948 (8600)       3.278.23.940 (8630)         11.       Net settlement from (to) derinstitue cleared		STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND	
1.       Net ledger balance       7.775.616.220 (8500)         B. Securities (at market)       15.522.318.170 (8510)         2.       Net unrealized profit (loss) in open cleared swaps       9.832.316.099 (8520)         3.       Cleared swaps options       9.832.316.099 (8520)         4.       Market value of open cleared swaps option contracts purchased       0. (8530)       9.832.316.099 (8520)         5.       Accounts liquit/dating to a deficit and accounts with       154.253.117 (8560)       1.727.660 (8570)         6.       Amount required to be segregated for cleared swaps customers (add lines 4 and 5)       154.253.117 (8560)       1.52.480.557 (8570) 1.772.560 (8560)         7.       Deposited in cleared swaps customer Segregated Accounts       154.253.117 (8560)       1.52.480.557 (8570) 1.772.560 (8560)         8.       Account lequired to be segregated for cleared swaps customers (add lines 4 and 5)       3.130.250.498 (8590)       1.522.3049 (8590)         9.       Funds in Cleared swaps customer Segregated accounts at banks       3.676.338.948 (8600)       1.68610       2.6860)         8.       Securities representing investments of cleared swaps customers' funds (at market)       37.0861.562 (8620)       1.6690         8.       Securities representing investments of cleared swaps customers' funds (at market)       2. [8670]       1.51.562 (8620)       1.51.562 (8620)       1.569.825.90			
A. Cash       7.775.616.220 (8500)         B. Securities (at market)       15.522.318.170 (8510)         2.       Net urrealized profit (loss) in open cleared swaps       9.332.316.099 (8520)         3.       Cleared swaps options       (8530)         A. Market value of open cleared swaps option contracts purchased       (9.8530)       9.18540)         B. Market value of open cleared swaps option contracts granted (sold)       9.18540)       3.130.250.489 (8550)         A. Coconshi fiquidating to a deficit and accounts with       154.253.117 (8560)       152.480.557 (8570) 1.772.560 (8580)         C. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)       3.132.202.049 (8590)       155.680 (8580)         6.       Amount required to be segregated Accounts       168.600 (8680)       168.600 (8680)         7.       Deposited in cleared swaps customer segregated accounts at banks       3.07.63.38.948 (8600)       168.100 (100)         C. Securities representing investments of cleared swaps customers' funds (at market)       10.16810)       20.861.562 (8620)         8.       Margins on deposit with derivatives clearing organizations in cleared swaps customer       14.659.825.902 (8630)         9.       Net settimemt from (to) derivatives clearing organizations       14.659.825.902 (8630)         0.       Cleared swaps suption contracts       18.6800			
B. Securities (at market)       15.522.318.170 [8510]         2. Net unrealized profit (loss) in open cleared swaps option contracts purchased       9.832.316.098 [8520]         3. Cleared swaps options       9.8540]         4. Market value of open cleared swaps option contracts granted (sold)       9.8540]         4. Market value of open cleared swaps option contracts granted (sold)       9.8540]         5. Accounts liquidating to a deficit and accounts with       154.253.117 [8560]         6. deficit and accounts with       154.253.117 [8560]         7. Deposited in cleared swaps customer owned securities       -152.480.557 [8570] 1.772.560 [8560]         7. Deposited in cleared swaps customer segregated Accounts       3.132.023.049 [8590]         8. Accash       3.676.338.948 [8600]         8. Securities representing investments of cleared swaps customers funds (at market)       9.[8610]         9. Securities representing investments of cleared swaps customers funds (at market)       9.[8640]         8. Securities representing investments of cleared swaps customers funds (at market)       9.[8640]         9. Net settlement from (to) derivatives clearing organizations       14.659.825.902 [8630]         9. Net settlement from (to) derivatives clearing organizations       9.[8640]         10. Cleared swaps options       14.659.825.902 [8650]         9. Net settlement from (to) derivatives clearing organizations       19.8	1.		
2.       Net unrealized profit (loss) in open cleared swaps       9.832.316.099 [8520]         3.       Cleared swaps options       0 [8530]         4.       Market value of open cleared swaps option contracts pranted (sold)       0 [8540]         4.       Net Equity (deficit) (ad lines 1, 2, and 3)       3.130.250.489 [8550]         5.       Accounts liquidating to a deficit and accounts with       154.253.117 [8560]         1.       Less: amount offset by customer owned securities       154.263.117 [8560]         6.       Amount required to be segregated for cleared swaps customers (add lines 4 and 5)       3.132.023.049 [8590]         7.       Deposited in cleared swaps customer Segregated Accounts       3.676.338.948 [8600]       0 [8610]         0.       C. Securities nepresenting investments of cleared swaps customers' funds (at market)       30.162.253.022 [8620]         8.       Margins on deposit with derivatives clearing organizations in cleared swaps customer s' funds (at market)       9.[8640]         0.       Securities representing investments of cleared swaps customers' funds (at market)       9.[8640]         0.       Securities representing investments of cleared swaps customers funds (at market)       9.[8640]         0.       Securities nepresenting investments of cleared swaps customers funds (at market)       9.[8640]         1.       Securities nepresenting investments of cleared			
<ul> <li>Cleared swaps options         <ul> <li>A. Market value of open cleared swaps option contracts purchased             B. Market value of open cleared swaps option contracts granted (sold)             <ul></ul></li></ul></li></ul>	0		
A. Market value of open cleared swaps option contracts purchased       9 [8530]         B. Market value of open cleared swaps option contracts granted (sold)       9 [8540]         9. Met Equily (definition) (add lines 1, 2, and 3)       33.130.250.489 [8550]         5. Accounts liquidating to a deficit and accounts with       154.253.117 [8560]         1. Less: amount offset by customer owned securities       154.263.117 [8560]         Funds in Cleared Swaps Customer Segregated Accounts       31.32.023.049 [8590]         6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)       5.676.338.948 [8600]         9. B. Securities representing investments of cleared swaps customers' funds (at market)       9 [8610]         C. Securities representing investments of cleared swaps customers' funds (at market)       9 [8610]         C. Securities representing investments of cleared swaps customers' funds (at market)       9 [8640]         C. Securities representing investments of cleared swaps customers' funds (at market)       9 [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       15.151.455.608 [8650]         9. Net settlement from (to) derivatives clearing organizations       3.2782.410 [8660]         10. Cleared swaps options       9 [8670]         A. Value of open cleared swaps customers in lieu of cash (at market)       9 [8680]         11. Net equilies with other FCMs       9			<u>9,832,316,099</u> [8520]
B. Market value of open cleared swaps option contracts granted (sold) <sup>[]</sup>	3.		• [0500]
4.       Net Equity (deficit) (add lines 1, 2, and 3)       33,130,250,489 [8550]         5.       Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer owned securities       154,253,117 [8560]         6.       Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts       33,132,023,049 [8590]         7.       Deposited in cleared swaps customer segregated accounts at banks A. Cash Scurities representing investments of cleared swaps customers' funds (at market)       3,676,338,948 [8600]         8.       Securities representing investments of cleared swaps customers' funds (at market)       3,666,382,948 [8600]         8.       Securities representing investments of cleared swaps customers' funds (at market)       3,666,382,992 [8630]         9.       Net settlement from (to) derivatives clearing organizations       14,659,825,902 [8630]         9.       Net settlement from (to) derivatives clearing organizations       -32,782,410 [8660]         10.       Cleared swaps tong option contracts       0 [8670]         9.       Net settlement from (to) derivatives clearing organizations       -32,782,410 [8660]         11.       Net equities with other FCMs       0 [8670]         A. Value of open cleared swaps sout option contracts       0 [8670]         9.       Net equities with other FCMs       0 [8670]			
<ul> <li>Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer owned securities amount required to be segregated for cleared swaps customers (add lines 4 and 5)</li> <li>Funds in Cleared Swaps Customer Segregated Accounts</li> <li>Deposited in cleared swaps customer segregated accounts at banks A. Cash <u>3.676.338.948</u> [8600]</li> <li>Securities representing investments of cleared swaps customers' funds (at market) [8610]</li> <li>Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers funds (at market)</li> <li>G. Cleared swaps options</li> <li>A. Cash</li> <li>S. Value of open cleared swaps short option contracts</li> <li>B. Value of open cleared swaps short option contracts</li> <li>J. Value of open cleared swaps short option contracts</li> <li>J. Recurities held for particular cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers' funds (at market)</li> <li>G. Cleared swaps customer FCMs</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>G. Cleared swaps customer funds on hand</li> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>G. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>G. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>G. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>G. Securities held for particula</li></ul>	4		
debit balances - gross amount       154.253.117 [8560]         Less: amount offset by customer owned securities       -152.480.557 [8570] 1.772.560         Funds in Cleared Swaps Customer Segregated Accounts       33.132.023.049 [8590]         7.       Deposited in cleared Swaps customer segregated accounts at banks       3.676.338.948 [8600]         A. Cash       3.70.881.562 [8620]         8.       Securities representing investments of cleared swaps customers' funds (at market)       9 [8610]         9.       Rescurities representing investments of cleared swaps customers in lieu of cash (at market)       9 [8640]         8.       Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts       14.659.825.902 [8630]         9.       Net settlement from (to) derivatives clearing organizations       14.659.825.902 [8630]         9.       Net settlement from (to) derivatives clearing organizations       32.782.410 [8660]         10.       Cleared swaps tog option contracts       9 [8670]         9.       Net settlement from (to) derivatives cleared swaps customers' funds (at market)       9 [8680]         11.       Net equities with other FCMs       9 [8660]         A. Value of open cleared swaps soustomers in lieu of cash (at market)       9 [8700]         12.       Cleared swaps customer funds (at market)       9 [8700]         13			<u>33,130,250,489</u> [8550]
Less: amount offset by customer owned securities       -152,480,557 [8570] 1,772,560 [8580]         6.       Amount required to be segregated for cleared swaps customers (add lines 4 and 5)       33,132,023,049 [8590]         Funds in Cleared Swaps Customer Segregated Accounts       33,676,338,948 [8600]       33,132,023,049 [8590]         7.       Deposited in cleared swaps customer segregated accounts at banks       3,676,338,948 [8600]       0 [8610]         8.       Securities representing investments of cleared swaps customers' funds (at market)       0 [8610]       0 [8610]         7.       Securities held for particular cleared swaps customers in lieu of cash (at market)       0 [8640]       0 [8640]         8.       Margins on deposit with derivatives clearing organizations in cleared swaps customers funds (at market)       0 [8640]       0 [8640]         9.       Securities representing investments of cleared swaps customers' funds (at market)       0 [8640]       0 [8640]         10.       Cleared swaps options       -32,782,410 [8660]       0         11.       Net settlement from (to) derivatives clearing organizations       -32,782,410 [8660]       0         12.       Cleared swaps short option contracts       0 [8670]       0 [8680]         13.       Net equilies with other FCMs       0 [8700]       0 [8710]         14.       Net equilies with other FCMs       0	5.		454 252 447 [9560]
<ul> <li>6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts</li> <li>7. Deposited in cleared swaps customer segregated accounts at banks</li> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>G. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>G. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>G. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>G. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>G. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>G. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>G. Cleared swaps options</li> <li>A. Value of open cleared swaps long option contracts</li> <li>B. Value of open cleared swaps solut option contracts</li> <li>B. Value of open cleared swaps solut option contracts</li> <li>B. Value of open cleared swaps customers in lieu of cash (at market)</li> <li>C. Securities held for particular cleared swaps customers' funds (at market)</li> <li>C. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>G. Cleared swaps customer funds on hand</li> <li>A. Cash</li> <li>B. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>G. Cleared swaps customer funds on hand</li> <li>A. Cash</li> <li>B. Securities held for particular cleared swaps customers' funds (at market)</li> <li>G. Cleared swaps customer segregation (add lines 7 through 12)</li> <li>Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>G. Securities held for particular cleared swaps customers in lieu of cash (at market)<td></td><td>-</td><td></td></li></ul>		-	
6.       Amount required to be segregated for cleared swaps customers (add lines 4 and 5)       33.132.023.049 [8590]         Funds in Cleared Swaps Customer Segregated Accounts       3.676.338.948 [8600]         A. Cash       3.676.338.948 [8600]         B. Securities representing investments of cleared swaps customers' funds (at market)       370.861.562 [8620]         8.       Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts       4.659.825.902 [8630]         A. Cash       14.659.825.902 [8630]       9.852.902 [8630]         B. Securities representing investments of cleared swaps customers' funds (at market)       0 [8640]       2.3.7.82.440 [8660]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       0 [8660]       9.         Net settlement from (to) derivatives clearing organizations       32.7.82.440 [8660]       32.7.82.440 [8660]         10.       Cleared swaps option contracts       0 [8670]       9.8680]         B. Value of open cleared swaps short option contracts       0 [8660]       10.860]         11.       Net equities with other FCMs       0 [8670]       9.8680]         A. Net liquidating equity       0 [8670]       0 [8700]       0 [8700]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       0 [8710]       10.		Less, amount onset by customer owned securities	
Funds in Cleared Swaps Customer Segregated Accounts         7.       Deposited in cleared swaps customer segregated accounts at banks         A. Cash       3.676.338.948 [8600]         B. Securities representing investments of cleared swaps customers' funds (at market)       370.861.562 [8620]         8.       Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts       14.659.825.902 [8630]         8.       Cash       14.659.825.902 [8630]         8.       Securities representing investments of cleared swaps customers' funds (at market)       9 [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       9 [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       9 [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       9 [8660]         10.       Cleared swaps option       15.151.456.608 [8650]         11.       Net settlement from (to) derivatives clearing organizations       9 [8670]         B. Value of open cleared swaps sol option contracts       9 [8600]         B. Value of open cleared swaps customers in lieu of cash (at market)       9 [8710]         C. Cash       9       9 [8690]         B. Securities representing investments of cleared swaps customers' funds (at market)       9 [8710]	6	Amount required to be sogregated for cleared swaps sustemers (add lines 4 and 5)	
<ul> <li>7. Deposited in cleared swaps customer segregated accounts at banks <ul> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>B. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>B. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts <ul> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>D. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>D. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>D. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>D. Cleared swaps options</li> <li>A. Value of open cleared swaps long option contracts</li> <li>D. Value of open cleared swaps solut option contracts</li> <li>D. Value of open cleared swaps customers in lieu of cash (at market)</li> <li>D. Securities held for particular cleared swaps customers' funds (at market)</li> <li>D. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>D. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>D. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>D. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>D. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>D. Securities held for particular cleared swaps customers' funds (at market)</li> <li>D. Securities held for particular cleared swaps customers' funds (at market)</li> <li>D. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>D. Securities held for particular cleared swaps customers in lieu of cash (at market</li></ul></li></ul></li></ul>	0.	, ,	<u>33,132,023,049</u> [8390]
A. Cash       3.676,338,948 [8600]         B. Securities representing investments of cleared swaps customers' funds (at market)       0 [8610]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       370,861,562 [8620]         8.       Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts       14,659,825,902 [8630]         B. Securities representing investments of cleared swaps customers' funds (at market)       0 [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       0 [8640]         O. Securities held for particular cleared swaps customers in lieu of cash (at market)       0 [8640]         O. Cleared swaps options       -32,782,410 [8660]         A. Value of open cleared swaps short option contracts       0 [8670]         B. Value of open cleared swaps short option contracts       0 [8680]         A. Net liquidating equity       0 [8680]         B. Securities representing investments of cleared swaps customers' funds (at market)       0 [8710]         Cleared swaps customer funds on hand       0         A. Cash       0         B. Securities representing investments of cleared swaps customers' funds (at market)       0 [8710]         Cleared swaps customer funds on hand       0         A. Cash       0         B. Securitites representing invest	7		
B. Securities representing investments of cleared swaps customers' funds (at market)       0 [8610]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       370.861.562 [8620]         8.       Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts       14.659.825.902 [8630]         A. Cash       14.659.825.902 [8630]         B. Securities representing investments of cleared swaps customers' funds (at market)       0 [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       0 [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       0 [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       0 [8640]         O. Cleared swaps options       32.782.410 [8660]         A. Value of open cleared swaps long option contracts       0 [8670]         B. Value of open cleared swaps short option contracts       0 [8680]         11.       Net equities with other FCMs       0         A. Net liquidating equity       0 [8690]         B. Securities representing investments of cleared swaps customers' funds (at market)       0 [8710]         12.       Cleared swaps customer funds on hand       0         A. Cash       0       0         B. Securities representing investments of clea			3 676 338 948 [8600]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)       370.861,562 [8620]         8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts       14,659,825,902 [8630]         A. Cash       14,659,825,902 [8630]         B. Securities representing investments of cleared swaps customers' funds (at market)       [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       [8640]         O. Securities held for particular cleared swaps customers in lieu of cash (at market)       [8670]         9. Net settlement from (to) derivatives clearing organizations       -32,782,410 [8660]         10. Cleared swaps options       0 [8670]         A. Value of open cleared swaps short option contracts       0 [8670]         B. Value of open cleared swaps short option contracts       0 [8680]         11. Net equities with other FCMs       0 [8690]         A. Net liquidating equity       0 [8690]         B. Securities representing investments of cleared swaps customers' funds (at market)       0 [8710]         12. Cleared swaps customer funds on hand       0         A. Cash       0         B. Securities representing investments of cleared swaps customers' funds (at market)       0 [8715]         13. Total amount in cleared swaps customer segregation (add lines 7 through 12)       33,825,700,610 [8720]     <			
<ul> <li>8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts <ul> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>0 [8640]</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>9. Net settlement from (to) derivatives clearing organizations</li> <li>3. Cleared swaps options</li> <li>A. Value of open cleared swaps long option contracts</li> <li>B. Value of open cleared swaps short option contracts</li> <li>B. Value of open cleared swaps short option contracts</li> <li>9. Net equities with other FCMs</li> <li>A. Net equities with other FCMs</li> <li>A. Net iquidating equity</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>Cleared swaps customer funds on hand</li> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>Cleared swaps customer funds on hand</li> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>C. Securities held for particular cleared swaps customer segregation (subtract line 6 from line 13)</li> </ul> </li> <li>15. Management Target Amount for Excess funds in cleared swaps segregated accounts</li> <li>A. Total amount in cleared swaps customer segregated accounts over (under)</li> <li>Z. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)</li> <li>Z. Excess</li></ul>			
segregated accounts       14,659,825,902       [8630]         A. Cash       14,659,825,902       [8630]         B. Securities representing investments of cleared swaps customers' funds (at market)       0       [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       15,151,456,608       [8650]         9. Net settlement from (to) derivatives clearing organizations       -32,782,410       [8660]         10. Cleared swaps options       0       [8670]       .32,782,410       [8660]         11. Net equities with other FCMs       0       [8690]           A. Value of open cleared swaps short option contracts       0       [8690]          12. Net equities with other FCMs       0       [8690]          A. Net liquidating equity       0       [8690]       0         B. Securities representing investments of cleared swaps customers' funds (at market)       0       [8710]         C. Cleared swaps customer funds on hand       0           A. Cash       0            B. Securities representing investments of cleared swaps customers' funds (at market)       0       0       [8710]         C. Securities held for particular cleared swaps customers in lieu of cash (at mark	8.		<u>010,001,002</u> [0020]
A. Cash       14,659,825,902 [8630]         B. Securities representing investments of cleared swaps customers' funds (at market)       0 [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       15,151,456,608 [8650]         9. Net settlement from (to) derivatives clearing organizations       -32,782,410 [8660]         10. Cleared swaps options			
B. Securities representing investments of cleared swaps customers' funds (at market)       0 [8640]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       15.151.456.608 [8650]         9. Net settlement from (to) derivatives clearing organizations       -32.782.410 [8660]         10. Cleared swaps options       0 [8670]         A. Value of open cleared swaps long option contracts       0 [8670]         B. Value of open cleared swaps short option contracts       0 [8680]         11. Net equities with other FCMs       0 [8690]         A. Net liquidating equity       0 [8690]         B. Securities representing investments of cleared swaps customers' funds (at market)       0 [8710]         12. Cleared swaps customer funds on hand       0         A. Cash       0         B. Securities representing investments of cleared swaps customers' funds (at market)       0 [8710]         12. Cleared swaps customer funds on hand       0         A. Cash       0         B. Securities representing investments of cleared swaps customers in lieu of cash (at market)       0 [8715]         13. Total amount in cleared swaps customer segregation (add lines 7 through 12)       33.825.700.610 [8720]         14. Excess (deficiency) funds in cleared swaps customer segregated accounts       476.700.000 [8760]         15. Management Target Amount for Excess funds in cleared swaps segr			<b>14.659.825.902</b> [8630]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)       15,151,456,608 [8650]         9. Net settlement from (to) derivatives clearing organizations       -32,782,410 [8660]         10. Cleared swaps options       0 [8670]         A. Value of open cleared swaps long option contracts       0 [8670]         B. Value of open cleared swaps short option contracts       0 [8680]         11. Net equities with other FCMs       0 [8690]         A. Net liquidating equity       0 [8690]         B. Securities representing investments of cleared swaps customers' funds (at market)       0 [8710]         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       0 [8710]         12. Cleared swaps customer funds on hand       0         A. Cash       0         B. Securities representing investments of cleared swaps customers' funds (at market)       0 [8710]         13. Total amount in cleared swaps customer segregation (add lines 7 through 12)       33,825,700,610 [8720]         14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)       6         15. Management Target Amount for Excess funds in cleared swaps segregated accounts over (under)       216,977,561 [8770]			
9.       Net settlement from (to) derivatives clearing organizations       -32,782,410 [8660]         10.       Cleared swaps options       0 [8670]         10.       Cleared swaps options       0 [8670]         11.       Net equities with other FCMs       0 [8680]         11.       Net equities with other FCMs       0 [8690]         12.       Securities representing investments of cleared swaps customers' funds (at market)       0 [8700]         12.       Cleared swaps customer funds on hand       0         A. Cash       0       0         B. Securities representing investments of cleared swaps customers' funds (at market)       0         13.       Cleared swaps customer funds on hand       0         A. Cash       0       0         B. Securities representing investments of cleared swaps customers' funds (at market)       0         13.       Total amount in cleared swaps customer segregation (add lines 7 through 12)       33,825,700,610 [8720]         14.       Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)       693,677,561 [8730]         15.       Management Target Amount for Excess funds in cleared swaps segregated accounts       476,700,000 [8760]         16.       Excess (deficiency) funds in cleared swaps customer segregated accounts       476,700,000 [8760] <td></td> <td>· · · · · · · · · · · · · · · · · · ·</td> <td></td>		· · · · · · · · · · · · · · · · · · ·	
<ol> <li>Cleared swaps options         <ul> <li>A. Value of open cleared swaps long option contracts</li> <li>B. Value of open cleared swaps short option contracts</li> <li>Cleared swaps with other FCMs                 <ul> <li>A. Net equities with other FCMs</li> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>Cleared swaps customer funds on hand</li> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>Cleared swaps customer funds on hand</li> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>D. [8710]</li> <li>C. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>D. [8710]</li> <li>Cleared swaps customer funds on hand</li> <li>A. Cash</li> <li>D. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>D. [8715]</li></ul></li></ul></li></ol>	9.		
<ul> <li>A. Value of open cleared swaps long option contracts</li> <li>B. Value of open cleared swaps short option contracts</li> <li>I. Net equities with other FCMs         <ul> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>C. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>D [8715]</li> </ul> </li> <li>Total amount in cleared swaps customer segregation (add lines 7 through 12)</li> <li>33.825.700.610 [8720]</li> <li>Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from 13)</li> <li>Management Target Amount for Excess funds in cleared swaps segregated accounts</li> </ul> <li>476.700.000 [8760]</li> <li>Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)</li> <li>216.977.561 [8770]</li>	10.		
<ol> <li>Net equities with other FCMs         <ul> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>Cleared swaps customer funds on hand</li></ul></li></ol>			<u>0</u> [8670]
<ol> <li>Net equities with other FCMs         <ul> <li>A. Net liquidating equity</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>Cleared swaps customer funds on hand</li></ul></li></ol>			
<ul> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>Cleared swaps customer funds on hand         <ul> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>D [8715]</li> </ul> </li> <li>Total amount in cleared swaps customer segregation (add lines 7 through 12)</li> <li>Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)</li> <li>Management Target Amount for Excess funds in cleared swaps segregated accounts</li> <li>Excess (deficiency) funds in cleared swaps customer segregated accounts</li> <li>Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)</li> <li>Z. Management Target Amount for Excess funds in cleared swaps segregated accounts</li> </ul>	11.		
C. Securities held for particular cleared swaps customers in lieu of cash (at market)       0 [8710]         12.       Cleared swaps customer funds on hand       0         A. Cash       0       0         B. Securities representing investments of cleared swaps customers' funds (at market)       0       0         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       0       0         Total amount in cleared swaps customer segregation (add lines 7 through 12)       33.825.700.610 [8720]         14.       Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)       693.677.561 [8730]         15.       Management Target Amount for Excess funds in cleared swaps segregated accounts       476.700.000 [8760]         16.       Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)       216.977.561 [8770]		A. Net liquidating equity	<u>0</u> [8690]
<ul> <li>12. Cleared swaps customer funds on hand <ul> <li>A. Cash</li> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>Total amount in cleared swaps customer segregation (add lines 7 through 12)</li> <li>Total amount in cleared swaps customer segregation (subtract line 6 from line 13)</li> </ul> </li> <li>15. Management Target Amount for Excess funds in cleared swaps segregated accounts</li> <li>Excess (deficiency) funds in cleared swaps customer segregated accounts</li> <li>Excess (deficiency) funds in cleared swaps customer segregated accounts</li> <li>Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)</li> </ul>		B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
A. Cash       0         B. Securities representing investments of cleared swaps customers' funds (at market)       0         C. Securities held for particular cleared swaps customers in lieu of cash (at market)       0         13.       Total amount in cleared swaps customer segregation (add lines 7 through 12)       33,825,700,610 [8720]         14.       Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)       693,677,561 [8730]         15.       Management Target Amount for Excess funds in cleared swaps segregated accounts       476,700,000 [8760]         16.       Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)       216,977,561 [8770]		C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
<ul> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> <li>Total amount in cleared swaps customer segregation (add lines 7 through 12)</li> <li>Total amount in cleared swaps customer segregation (subtract line 6 from line 13)</li> <li>Excess (deficiency) funds in cleared swaps customer segregated accounts</li> <li>Management Target Amount for Excess funds in cleared swaps segregated accounts</li> <li>Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)</li> </ul>	12.	Cleared swaps customer funds on hand	
C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0 0 [8715]</u> 13.       Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>33,825,700,610 [8720]</u> 14.       Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>693,677,561 [8730]</u> 15.       Management Target Amount for Excess funds in cleared swaps segregated accounts <u>476,700,000 [8760]</u> 16.       Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) <u>216,977,561 [8770]</u>		A. Cash	<u>0</u>
<ol> <li>Total amount in cleared swaps customer segregation (add lines 7 through 12)</li> <li>Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)</li> <li>Management Target Amount for Excess funds in cleared swaps segregated accounts</li> <li>Excess (deficiency) funds in cleared swaps customer segregated accounts</li> <li>Excess (deficiency) funds in cleared swaps customer segregated accounts</li> <li>Management Target Amount for Excess funds in cleared swaps segregated accounts</li> <li>Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)</li> </ol>			<u>0</u>
<ol> <li>Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)</li> <li>Management Target Amount for Excess funds in cleared swaps segregated accounts</li> <li>Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)</li> <li>Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)</li> </ol>			
line 13)15.Management Target Amount for Excess funds in cleared swaps segregated accounts476,700,000[8760]16.Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)216,977,561[8770]			
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) 216,977,561 [8770]	14.		<u><b>693,677,561</b></u> [8730]
		Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>476,700,000</u> [8760]
Management	16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)	<b>216,977,561</b> [8770]
5		Management	