INITIAL End Date:11/29/2022 Firm Name: Citigroup Global Markets Inc. Form:Daily Seg - FOCUS II Submit Date:11/30/2022 **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 2,293,913,958 [7315] B. Securities (at market) 2,757,657,657 [7317] 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 325,329,434 [7325] 3. Exchange traded options a. Market value of open option contracts purchased on a foreign board of trade 5,804,909 [7335] b. Market value of open contracts granted (sold) on a foreign board of trade -10,017,127 [7337] 4. Net equity (deficit) (add lines 1. 2. and 3.) 5,372,688,831 [7345] Account liquidating to a deficit and account with a debit balances - gross amount 202,024,679 [7351] 5. Less: amount offset by customer owned securities -197,779,408 [7352] 4,245,271 [7354] 6. Amount required to be set aside as the secured amount - Net Liquidating Equity 5,376,934,102 [7355] Method (add lines 4 and 5) 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 5,376,934,102 [7360] 6. FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS 1 Cash in banks A. Banks located in the United States 499,055,155 [7500] B. Other banks qualified under Regulation 30.7 704,534,868 [7520] 1,203,590,023 [7530] 2. Securities A. In safekeeping with banks located in the United States 1,776,171,008 [7540] B. In safekeeping with other banks gualified under Regulation 30.7 **0** [7560] **1,776,171,008** [7570] Equities with registered futures commission merchants 3. A. Cash <u>0</u> [7580] **B.** Securities 0 [7590] C. Unrealized gain (loss) on open futures contracts <u>0</u> [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] 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 <u>0</u> [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 1,394,284,299 [7700] **B.** Securities 981,486,650 [7710] C. Unrealized gain (loss) on open futures contracts 324,600,389 [7720] D. Value of long option contracts 5,804,909 [7730] E. Value of short option contracts -10,017,127 [7735] 2,696,159,120 [7740] 6. Amounts with other depositories designated by a foreign board of trade **0** [7760] 7. Segregated funds on hand <u>0</u> [7765] 8. Total funds in separate section 30.7 accounts 5,675,920,151 [7770] 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement 298,986,049 [7380] Page 1 from Line 8) 10. Management Target Amount for Excess funds in separate section 30.7 accounts 175,000,000 [7780] 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target 123,986,049 [7785]

INITIAL End Date:11/29/2022 Firm Name: Citigroup Global Markets Inc. Form:Daily Seg - FOCUS II Submit Date:11/30/2022 **Daily Segregation - Segregation Statement** SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) 1. Net ledger balance A. Cash 8,210,518,256 [7010] B. Securities (at market) 7,649,743,573 [7020] 2. Net unrealized profit (loss) in open futures contracts traded on a contract market 1,314,290,486 [7030] 3. Exchange traded options A. Add market value of open option contracts purchased on a contract market 5,003,434,283 [7032] -4,889,879,881 [7033] B. Deduct market value of open option contracts granted (sold) on a contract market 4. Net equity (deficit) (add lines 1, 2 and 3) 17,288,106,717 [7040] 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 582,769,530 [7045] Less: amount offset by customer securities -569,744,892 [7047] 13,024,638 [7050] 6. Amount required to be segregated (add lines 4 and 5) 17,301,131,355 [7060] FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash 2,517,491,127 [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 914,528,164 [7090] market) 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash 7,814,520,517 [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 6,735,215,409 [7120] market) 9. Net settlement from (to) derivatives clearing organizations of contract markets -151,122,956 [7130] 10. Exchange traded options 5,003,434,283 [7132] A. Value of open long option contracts B. Value of open short option contracts -4,889,733,006 [7133] 11. Net equities with other FCMs A. Net liquidating equity 2,571,686 [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) 17,947,005,224 [7180] 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 645,873,869 [7190] 435,400,000 [7194]

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

210,473,869 [7198]

INITIAL End Date:11/29/2022 Firm Name:Citigroup Global Markets Inc. Form:Daily Seg - FOCUS II Submit Date:11/30/2022 Daily Segregation - Swaps Statement

AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA Cleared Swaps Customer Requirements 1. Net ledger balance A Cash A Cash Ceared swaps options Cleared swaps option ontracts purchased B. Market value of open cleared swaps option contracts purchased B. Market value of open cleared swaps option contracts granted (sold) B. Market value of open cleared swaps option contracts granted (sold) B. Market value of open cleared swaps option contracts granted (sold) B. Market value of open cleared swaps option contracts granted (sold) B. Market value of open cleared swaps option contracts granted (sold) B. Market value of open cleared swaps option contracts granted (sold) B. Market value of open cleared swaps option contracts granted (sold) B. Market value of open cleared swaps option contracts granted (sold) Cleared Swaps Customer owned securities Cleared Swaps Customer owned securities Cleared Swaps Customer owned securities Cleared Swaps Customer Segregated accounts at banks A. Cash A. Value of open cleared swaps customers' funds (at market) C. Securities representing investments of cleared swaps customers' funds (at market) C. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customer		STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS	
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