

INITIAL

End Date:10/28/2022

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:10/31/2022

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 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

2,460,654,513 [7315]

B. Securities (at market)

2,887,331,425 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

-666,038,265 [7325]

3. Exchange traded options

a. Market value of open option contracts purchased on a foreign board of trade

7,347,974 [7335]

b. Market value of open contracts granted (sold) on a foreign board of trade

-9,280,349 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)

4,680,015,298 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount

493,191,462 [7351]

Less: amount offset by customer owned securities

-486,247,025 [7352] 6,944,437

[7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity

4,686,959,735 [7355]

Method (add lines 4 and 5)

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line

4,686,959,735 [7360]

6.

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks

A. Banks located in the United States

464,128 [7500]

B. Other banks qualified under Regulation 30.7

871,838,231 [7520] 872,302,359

[7530]

2. Securities

A. In safekeeping with banks located in the United States

1,757,644,068 [7540]

B. In safekeeping with other banks qualified under Regulation 30.7

0 [7560] 1,757,644,068 [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

1,956,358,773 [7700]

B. Securities

1,129,687,357 [7710]

C. Unrealized gain (loss) on open futures contracts

-666,503,153 [7720]

D. Value of long option contracts

7,347,974 [7730]

E. Value of short option contracts

-9,280,349 [7735] 2,417,610,602

[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

5,047,557,029 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)

360,597,294 [7380]

10. Management Target Amount for Excess funds in separate section 30.7 accounts

169,400,000 [7780]

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

191,197,294 [7785]

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Daily Segregation - Segregation Statement

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

| | | |
|-----|---|--|
| 1. | Net ledger balance | |
| | A. Cash | <u>14,496,548,077</u> [7010] |
| | B. Securities (at market) | <u>7,497,193,193</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>-3,932,911,891</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>4,051,469,196</u> [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-4,377,422,992</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>17,734,875,583</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>695,546,802</u> [7045] |
| | Less: amount offset by customer securities | <u>-693,864,421</u> [7047] <u>1,682,381</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>17,736,557,964</u> [7060] |
| | FUNDS IN SEGREGATED ACCOUNTS | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>2,348,368,169</u> [7070] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7080] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>751,523,588</u> [7090] |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | |
| | A. Cash | <u>8,764,128,330</u> [7100] |
| | B. Securities representing investments of customers' funds (at market) | <u>100,000</u> [7110] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>6,745,669,605</u> [7120] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>-22,299,499</u> [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | <u>4,051,469,196</u> [7132] |
| | B. Value of open short option contracts | <u>-4,377,210,805</u> [7133] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | <u>5,694,412</u> [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 market) | <u>0</u> [7170] |
| 12. | Segregated funds on hand | <u>0</u> [7150] |
| 13. | Total amount in segregation (add lines 7 through 12) | <u>18,267,442,996</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>530,885,032</u> [7190] |
| 15. | Management Target Amount for Excess funds in segregation | <u>361,200,000</u> [7194] |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | <u>169,685,032</u> [7198] |

INITIAL**End Date:10/28/2022****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:10/31/2022****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>3,439,314,269</u> [8500] |
| | B. Securities (at market) | <u>15,413,363,816</u> [8510] |
| 2. | Net unrealized profit (loss) in open cleared swaps | <u>13,340,786,461</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>32,193,464,546</u> [8550] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>446,039,310</u> [8560] |
| | Less: amount offset by customer owned securities | <u>-444,817,998</u> [8570] <u>1,221,312</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>32,194,685,858</u> [8590] |
| 7. | Deposited in cleared swaps customer segregated accounts at banks | |
| | A. Cash | <u>3,824,177,694</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>506,344,001</u> [8620] |
| 8. | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts | |
| | A. Cash | <u>13,213,101,053</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>14,907,019,815</u> [8650] |
| 9. | Net settlement from (to) derivatives clearing organizations | <u>538,944,733</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>32,989,587,296</u> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | <u>794,901,438</u> [8730] |
| 15. | Management Target Amount for Excess funds in cleared swaps segregated accounts | <u>475,300,000</u> [8760] |
| 16. | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management | <u>319,601,438</u> [8770] |