

**INITIAL**

**End Date:9/5/2022**

**Firm Name:Citigroup Global Markets Inc.**

**Form:Daily Seg - FOCUS II**

**Submit Date:9/6/2022**

**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

1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	<u>0</u> [7305]
	A. Cash	<u>2,328,125,738</u> [7315]
	B. Securities (at market)	<u>3,528,769,268</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>-204,368,332</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>8,799,452</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-9,616,596</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>5,651,709,530</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>411,817,080</u> [7351]
	Less: amount offset by customer owned securities	<u>-386,023,562</u> [7352] <u>25,793,518</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>5,677,503,048</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>5,677,503,048</u> [7360]
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>		
1.	Cash in banks	
	A. Banks located in the United States	<u>672,216,832</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>569,844,544</u> [7520] <u>1,242,061,376</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>1,795,113,256</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>1,795,113,256</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>0</u> [7580]
	B. Securities	<u>0</u> [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	<u>0</u> [7640]
	B. Securities	<u>0</u> [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	<u>1,437,578,607</u> [7700]
	B. Securities	<u>1,733,656,012</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>-204,516,587</u> [7720]
	D. Value of long option contracts	<u>8,799,452</u> [7730]
	E. Value of short option contracts	<u>-9,616,596</u> [7735] <u>2,965,900,888</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>6,003,075,520</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>325,572,472</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>182,700,000</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>142,872,472</u> [7785]

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

1.	Net ledger balance	
	A. Cash	<b><u>7,860,362,506</u></b> [7010]
	B. Securities (at market)	<b><u>7,775,295,367</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>3,330,718,065</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>7,016,805,279</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-6,000,498,622</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>19,982,682,595</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>120,437,827</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-116,415,371</u></b> [7047] <b><u>4,022,456</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>19,986,705,051</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>4,520,302,783</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>1,336,212,440</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>8,445,534,410</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>100,000</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>6,439,082,927</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>-274,994,277</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>7,016,805,279</u></b> [7132]
	B. Value of open short option contracts	<b><u>-6,000,259,247</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>4,981,340</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>21,487,765,655</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>1,501,060,604</u></b> [7190]
15.	Management Target Amount for Excess funds in segregation	<b><u>413,000,000</u></b> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<b><u>1,088,060,604</u></b> [7198]
	Excess	

**INITIAL****End Date:9/5/2022****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:9/6/2022****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>7,352,491,759</u> [8500]
	B. Securities (at market)	<u>16,223,207,486</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>10,672,730,089</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>34,248,429,334</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>285,315,412</u> [8560]
	Less: amount offset by customer owned securities	<u>-283,576,438</u> [8570] <u>1,738,974</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>34,250,168,308</u> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>3,846,567,101</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>480,631,351</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>16,155,254,947</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>15,742,576,135</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-641,233,204</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>35,583,796,330</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>1,333,628,022</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>486,500,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>847,128,022</u> [8770]