

**INITIAL**

**End Date:2/15/2022**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:2/16/2022**

**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>1,000,831,735</u> [7315]
	B. Securities (at market)	<u>2,783,473,511</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>2,084,080,453</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>84,770,369</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-25,879,991</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>5,927,276,077</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>26,216,465</u> [7351]
	Less: amount offset by customer owned securities	<u>-25,910,193</u> [7352] <u>306,272</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>5,927,582,349</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>5,927,582,349</u> [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<u>1,280,719,943</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>326,986,308</u> [7520] <u>1,607,706,251</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>1,769,463,936</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>1,769,463,936</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>-245,429,402</u> [7700]
	B. Securities	<u>1,014,009,575</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>2,084,080,463</u> [7720]
	D. Value of long option contracts	<u>84,770,369</u> [7730]
	E. Value of short option contracts	<u>-25,879,991</u> [7735] <u>2,911,551,014</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>6,288,721,201</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>361,138,852</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>193,200,000</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>167,938,852</u> [7785]

**INITIAL****End Date:2/15/2022****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:2/16/2022****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>10,958,780,627</u> [7010]
	B. Securities (at market)	<u>8,938,393,975</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-959,547,237</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>3,239,500,996</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-2,843,281,119</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>19,333,847,242</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>949,896,780</u> [7045]
	Less: amount offset by customer securities	<u>-949,615,909</u> [7047] <u>280,871</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>19,334,128,113</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,610,279,803</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>899,018,143</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>6,829,396,595</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>8,039,375,832</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>166,825,758</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>3,239,500,996</u> [7132]
	B. Value of open short option contracts	<u>-2,842,759,713</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>4,283,633</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>19,945,921,047</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>611,792,934</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>414,400,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>197,392,934</u> [7198]
	Excess	

**INITIAL****End Date:2/15/2022****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:2/16/2022****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	<b><u>15,852,373,910</u></b> [8500]
	B. Securities (at market)	<b><u>15,774,649,137</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>-127,475,179</u></b> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<b><u>31,499,547,868</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>122,898,783</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-122,826,936</u></b> [8570] <b><u>71,847</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<b><u>31,499,619,715</u></b> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>3,333,687,364</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>264,039,026</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>12,692,015,574</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>15,510,610,111</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>370,165,632</u></b> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts	<b><u>0</u></b> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<b><u>0 0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<b><u>32,170,517,707</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>670,897,992</u></b> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<b><u>469,700,000</u></b> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<b><u>201,197,992</u></b> [8770]