

INITIAL

End Date:2/16/2022

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:2/17/2022

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>1,170,251,247</u> [7315]
	B. Securities (at market)	<u>2,864,402,956</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>1,837,865,215</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>89,057,348</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-25,758,718</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>5,935,818,048</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>31,896,187</u> [7351]
	Less: amount offset by customer owned securities	<u>-31,809,871</u> [7352] <u>86,316</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>5,935,904,364</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>5,935,904,364</u> [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<u>1,320,809,829</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>283,082,807</u> [7520] <u>1,603,892,636</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>1,866,081,736</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>1,866,081,736</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>-92,446,859</u> [7700]
	B. Securities	<u>998,321,220</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>1,837,865,215</u> [7720]
	D. Value of long option contracts	<u>89,057,348</u> [7730]
	E. Value of short option contracts	<u>-25,758,718</u> [7735] <u>2,807,038,206</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>6,277,012,578</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>341,108,214</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>147,908,214</u> [7785]

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Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>10,618,895,312</u> [7010]
	B. Securities (at market)	<u>8,976,877,599</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-778,681,653</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>3,359,256,879</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-2,917,214,073</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>19,259,134,064</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>134,916,146</u> [7045]
	Less: amount offset by customer securities	<u>-129,555,539</u> [7047] <u>5,360,607</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>19,264,494,671</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,410,163,725</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>723,747,061</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>6,721,943,650</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>8,253,130,538</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>299,916,284</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>3,359,256,879</u> [7132]
	B. Value of open short option contracts	<u>-2,916,702,823</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>4,944,736</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>19,856,400,050</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>591,905,379</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>177,505,379</u> [7198]
	Excess	

INITIAL**End Date:2/16/2022****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:2/17/2022****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>15,793,199,534</u> [8500]
	B. Securities (at market) <u>15,823,097,180</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>-313,981,487</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>31,302,315,227</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>102,398,348</u> [8560]
	Less: amount offset by customer owned securities <u>-102,342,499</u> [8570] <u>55,849</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>31,302,371,076</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts
7.	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>4,175,276,052</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>165,352,623</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>12,123,272,119</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>15,657,744,557</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>-145,260,316</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 0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>31,976,385,035</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>674,013,959</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts <u>469,700,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <u>204,313,959</u> [8770]