INITIAL End Date:2/1/2023 Firm Name: Citigroup Global Markets Inc. Form:Daily Seg - FOCUS II Submit Date:2/2/2023 **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 2,112,052,047 [7315] B. Securities (at market) 2,229,490,121 [7317] 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 885,456,916 [7325] 3. Exchange traded options a. Market value of open option contracts purchased on a foreign board of trade 26,370,284 [7335] b. Market value of open contracts granted (sold) on a foreign board of trade -11,128,050 [7337] 4. Net equity (deficit) (add lines 1. 2. and 3.) 5,242,241,318 [7345] Account liquidating to a deficit and account with a debit balances - gross amount 64,438,784 [7351] 5. Less: amount offset by customer owned securities -52,207,369 [7352] 12,231,415 [7354] 6. Amount required to be set aside as the secured amount - Net Liquidating Equity 5,254,472,733 [7355] Method (add lines 4 and 5) 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 5,254,472,733 [7360] 6. FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS 1 Cash in banks A. Banks located in the United States 844,760,968 [7500] B. Other banks qualified under Regulation 30.7 1,227,897,278 [7520] 2,072,658,246 [7530] 2. Securities A. In safekeeping with banks located in the United States 762,068,540 [7540] B. In safekeeping with other banks gualified under Regulation 30.7 **0** [7560] **762,068,540** [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 395,629,270 [7700] **B.** Securities 1,467,421,582 [7710] C. Unrealized gain (loss) on open futures contracts 885,656,503 [7720] D. Value of long option contracts 26,370,284 [7730] E. Value of short option contracts -11,128,050 [7735] 2,763,949,589 [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 5,598,676,375 [7770] 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement 344,203,642 [7380] Page 1 from Line 8) 10. Management Target Amount for Excess funds in separate section 30.7 accounts 185,500,000 [7780] 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target 158,703,642 [7785]

INITIAL End Date:2/1/2023 Firm Name: Citigroup Global Markets Inc. Form:Daily Seg - FOCUS II Submit Date:2/2/2023 **Daily Segregation - Segregation Statement** SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) 1. Net ledger balance 8,266,094,280 [7010] A. Cash B. Securities (at market) 7,567,544,449 [7020] 2. Net unrealized profit (loss) in open futures contracts traded on a contract market 2,433,202,522 [7030] 3. Exchange traded options A. Add market value of open option contracts purchased on a contract market 1,445,200,170 [7032] -1,477,365,473 [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) 18,234,675,948 [7040] 5. Accounts liquidating to a deficit and accounts with 382,533,998 [7045] debit balances - gross amount Less: amount offset by customer securities -375,884,991 [7047] 6,649,007 [7050] 6. Amount required to be segregated (add lines 4 and 5) 18,241,324,955 [7060] FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash 2,414,225,795 [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 1,118,978,302 [7090] market) 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash 8,303,542,591 [7100] B. Securities representing investments of customers' funds (at market) **0** [7110] C. Securities held for particular customers or option customers in lieu of cash (at 6,448,566,147 [7120] market) 9. Net settlement from (to) derivatives clearing organizations of contract markets 494,185,865 [7130] 10. Exchange traded options 1,445,200,170 [7132] A. Value of open long option contracts B. Value of open short option contracts -1,477,302,973 [7133] 11. Net equities with other FCMs A. Net liquidating equity 1,870,516 [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) 18,749,266,413 [7180] 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 507,941,458 [7190] 15. Management Target Amount for Excess funds in segregation 361,200,000 [7194]

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

146,741,458 [7198]

INITIAL End Date:2/1/2023 Firm Name:Citigroup Global Markets Inc. Form:Daily Seg - FOCUS II Submit Date:2/2/2023 Daily Segregation - Swaps Statement

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA Cleared Swaps Customer Requirements 1. Net ledger balance A. Cash 6.343.625.947 [8500] B. Securities (at market) 15.282.250.819 [8510] 2. Cleared Swaps options 10.152.475.281 [8520] 3. Cleared Swaps option contracts purchased (8530] 4. Market value of open cleared swaps option contracts granted (sold) (8540] 4. Market value of open cleared swaps option contracts granted (sold) (8540] 5. Accounts liquidating to a deficit and accounts with 504.086.012 [8560] 4. Bances - gross amount 504.086.012 [8560] 4. Ess: amount offset by customer owned securities -500.577.117 [1577] 3.390.895 [8580] 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 11.781.742.942 [8500] 7. Deposited in cleared swaps customer segregated accounts 4.692.222.192 [8600] 8. Securities representing investments of cleared swaps customers' funds (at market) 2 [8610] 9. Securities representing investments of cleared swaps customers' funds (at market) 2 [8640] C. Cash 13.407.032.383 [8630] 2 [8640] 8. Securities representing investments of cleared swaps customers' funds (at market) 2 [8640] 2 [8640]		STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND	
1. Net ledger balance 5.343,525,947 [8500] A. Cash 5.343,525,947 [8500] B. Securities (at market) 10,152,475,281 [8520] 2. Net unrealized profit (loss) in open cleared swaps 10,152,475,281 [8520] 3. Cleared swaps option 10,152,475,281 [8520] 4. Market value of open cleared swaps option contracts purchased 0 [8530] 0 [8540] B. Market value of open cleared swaps option contracts granted (sold) 0 [8540] 0 [8560] 5. Accounts liquit/dafting to a deficit and accounts with 504,068,012 [8560] debit balances - gross amount 504,068,012 [8560] Less: amount offset by customer owned securities 504,068,012 [8560] Funds in Cleared swaps customer Segregated Accounts 1,787,232,242 [8590] 7. Deposited in cleared swaps customer segregated accounts at banks 4,692,222,192 [8600] 8. Securities representing investments of cleared swaps customers' funds (at market) 2 [8610] 8. Securities representing investments of cleared swaps customers' funds (at market) 2 [8670] 9. Net settiment from (to) derivatives clearing organizations 32,018,471 [8660] 10. Cleared swaps options 32,018,471 [8660]			
A. Cash 6,343,625,947 (8500) B. Securities (a market) 15.282,220,112 (8510) 2. Net unrealized profit (loss) in open cleared swaps 10.152,475,281 (8520) 3. Cleared swaps options 9 A. Market value of open cleared swaps option contracts purchased 9 B. Market value of open cleared swaps option contracts granted (sold) 9 4. Net Equity (deficit) (add lines 1, 2, and 3) 1778,332,047 (8550) 5. Accounts liquidating to a deficit and accounts with 504,068,012 (8560) debit balances - gross amount 504,068,012 (8560) Less: amount offset by customer owned securities 69360 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 17,81,742,842 (8590) Funds in Cleared Swaps Customer Segregated Accounts 4.692,222,192 (8600) 8. Securities representing investments of cleared swaps customers' funds (at market) 9 (8610) C. Securities representing investments of cleared swaps customers' funds (at market) 91,497,032,383 (8630) 9. Net settlement from (to) derivatives clearing organizations in cleared swaps customer 13,407,032,383 (8630) 10. Cleared swaps options 1 14,910,481,731 (8650) 8. Waigins on deposit with derivatives cleared swaps customers' funds (at market) 14,910,481,731			
B. Securities (at market) 15.282.250.819 [8510] 2. Net unrealized profit (loss) in open cleared swaps option contracts purchased 0 A. Market value of open cleared swaps option contracts purchased 0 B. Market value of open cleared swaps option contracts granted (sold) 9 4. Net Equity (deficit) (add lines 1, 2, and 3) 31.778.352.047 [8550] 5. Accounts liquidating to a deficit and accounts with 504.068.012 [8560] 4. Less: amount offset by customer owned securities 504.068.012 [8560] 5. Excurities held to be segregated for cleared swaps customers (add lines 4 and 5) 51.742.942 [8590] 7. Deposited in cleared swaps customer segregated Accounts 4.692.222.192 [8600] 8. Securities representing investments of cleared swaps customers' funds (at market) 9 [8610] 9. Securities representing investments of cleared swaps customers' funds (at market) 9 [8610] 9. Securities representing investments of cleared swaps customers' funds (at market) 9 [8640] 9. Net settlement from (to) derivatives clearid syaps customers' funds (at market) 9 [8640] 9. Net settlement from (to) derivatives clearid organizations 13.407.032.333 [8630] 9. Net settlement from (to) derivatives clearid organizations 9 [8640] 10. Cleared swaps options 13.407.032.333 [8630] <t< td=""><td>1.</td><td>-</td><td></td></t<>	1.	-	
2. Net unrealized profit (loss) in open cleared swaps 10,152,475,281 [8520] 3. Cleared swaps options 0 [8530] 4. Market value of open cleared swaps option contracts granted (sold) 0 [8540] 4. Net Equity (deficit) (ad lines 1, 2, and 3) 31,778,352,047 [8550] 5. Accounts liquidating to a deficit and accounts with 504,068,012 [8560] 4. Less: amount offset by customer owned securities 500,677,117 [8670] 3,330,895 [8580] 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 11,781,742,942 [8590] 7. Deposited in cleared swaps customer Segregated Accounts 4.692,222,192 [8600] 0. C. Securities representing investments of cleared swaps customers' funds (at market) 9 [8610] 7. Deposited in cleared swaps customers in lieu of cash (at market) 9 [8610] 8. Securities representing investments of cleared swaps customers' funds (at market) 9 [8640] 9. Net settlement from (lo) derivatives clearing organizations 13,407,032,333 [8630] 9. Net settlement from (lo) derivatives clearing organizations 9 [8640] 10. C. Securities held for particular cleared swaps customers' funds (at market) 9 [8660] <t< td=""><td></td><td></td><td></td></t<>			
 Cleared swaps options A Market value of open cleared swaps option contracts purchased B. Market value of open cleared swaps option contracts granted (sold) (8540) (8540) (8540) (8540) (8540) (8540) (8540) (8540) (8540) (8540) (8540) (8540) (8540) (8550) (8560) (8550) (8560) (916610) (916610) (916610) (916610) (916610) (916610) (916610) (916610) (916610) (916610) (916610) (916840) (916860)	-		
A. Market value of open cleared swaps option contracts purchased 9 [8530] B. Market value of open cleared swaps option contracts granted (sold) 9 [8540] A. Notet Equity (definition) (add lines 1, 2, and 3) 31,778,352,047 [8550] 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer owned securities 500,677,117 [8570] 3,390,895 [8560] 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts 31,781,742,942 [8560] 7. Deposited in cleared swaps customer segregated accounts at banks A. Cash 4,692,222,192 [8600] 9 [8610] 8. Securities representing investments of cleared swaps customers funds (at market) 9 [8640] 31,776,90,88 [8630] 9. Net settlement from (to) derivatives clearing organizations in cleared swaps customers 9 [8640] 13,407,032,383 [8630] 9. Cleared swaps options 9 [8640] 387,018,471 [8660] 387,018,471 [8660] 10. Cleared swaps option 9 [8640] 14,910,481,731 [8650] 387,018,471 [8660] 10. Cleared swaps options 9 [8640] 14,910,481,731 [8660] 387,018,471 [8660] 11. Net equilies with other FCMs 9 [8660] 9 [8660] 387,018,471 [8660] 387,018,471 [8660] 387,018,471 [8660] 387,018,471 [8660]			10,152,475,281 [8520]
B. Market value of open cleared swaps option contracts granted (sold) 0 [8540] 4. Net Equity (deficit) (add lines 1, 2, and 3) 31,778,352,047 [8550] 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	3.		
4. Net Equity (deficit) (add lines 1, 2, and 3) 31.778.352.047 [8550] 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer owned securities 504.068.012 [8550] 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts 504.068.012 [8550] 7. Deposited in cleared swaps customer segregated Accounts at banks 4. Cash 4. Cash 8. Securities representing investments of cleared swaps customers' funds (at market) 0 [8610] 371.776.352.042 [8500] 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts 4. Cash 4. Cash 13.407.032.383 [8630] 0 [8640] 8. Securities representing investments of cleared swaps customers in lieu of cash (at market) 0 [8640] 0 [8640] 0 [8640] 0 [8640] 0 [8640] 0 [8640] 0 [8640] 0 [8670] 87.018.471 [8660] 14.9481.731 [8650] 88.7018.471 [8660] 14.9491.731 [8650] 88.7018.471 [8660] 16. Securities representing investments of cleared swaps customers' funds (at market) 0 [8670] 88.7018.471 [8660] 16. Securities representing investments of cleared swaps customers' funds (at market) 0 [8670] 14.9410.481.731 [8650] 16.860]			
 Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer owned securities amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts Deposited in cleared swaps customer segregated accounts at banks A. Cash E. Securities representing investments of cleared swaps customers' funds (at market) [8610] Securities representing investments of cleared swaps customers' funds (at market) B. Securities representing investments of cleared swaps customers' funds (at market) B. Securities representing investments of cleared swaps customers' funds (at market) B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers funds (at market) B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers funds (at market) C. Cleared swaps options A. Value of open cleared swaps short option contracts B. Value of open cleared swaps short option contracts B. Value of open cleared swaps short option contracts C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for			
debit balances - gross amount 594.063.012 [8560] Less: amount offset by customer owned securities -500.677.117 [8570] 3.390.895 [8580] 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 31.781.742.942 [8500] Funds in Cleared Swaps Customer segregated Accounts at banks 4.692.222.192 [8600] 31.781.742.942 [8500] 7. Deposited in cleared swaps customer segregated accounts at banks 4.692.222.192 [8600] 0 [8610] 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts 31.407.032.383 [8630] 8. Securities representing investments of cleared swaps customers' funds (at market) 9 [8640] C. Securities held for particular cleared swaps customers in lieu of cash (at market) 9 [8640] C. Securities held for particular cleared swaps customers in lieu of cash (at market) 9 [8640] C. Securities held for particular cleared swaps customers in lieu of cash (at market) 9 [8640] O. Cleared swaps tong option contracts 0 [8670] B. Value of open cleared swaps short option contracts 0 [8670] B. Value of open cleared swaps soustomers in lieu of cash (at market) 0 [8700] C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8700] D.			<u>31,778,352,047</u> [8550]
Less: amount offset by customer owned securities 500.677.117 [8570] 3.390.895 [8580] 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 31.781.742.942 [8590] Funds in Cleared Swaps Customer Segregated Accounts 31.781.742.942 [8590] 7. Deposited in cleared swaps customer segregated accounts at banks 4.692.222.192 [8600] A. Cash 4.692.222.192 [8600] B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8610] C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8640] C. Securities representing investments of cleared swaps customers' funds (at market) 0 [8640] C. Securities representing investments of cleared swaps customers' funds (at market) 0 [8640] S. Securities representing investments of cleared swaps customers in lieu of cash (at market) 0 [8640] S. Securities representing investments of cleared swaps customers' funds (at market) 0 [8670] B. Value of open cleared swaps short option contracts 0 [8670] B. Value of open cleared swaps sout option contracts 0 [8680] 11. Net equilies with other FCMs 0 [8700] A. Cash 0 [8690] 0 [8700] C. Securities representing investments of cleared swaps customers' fun	5.	· •	
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 31,781,742,942 [8590] 7. Deposited in cleared swaps customer segregated Accounts at banks 4.692,222,192 [8600] 8. Accash 4.692,222,192 [8600] 9. Securities representing investments of cleared swaps customers' funds (at market) 0 [8610] 7. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8610] 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash 13.407,032,383 [8630] 0 [8640] C. Securities held for particular cleared swaps customers' funds (at market) 0 [8640] C. Securities representing investments of cleared swaps customers' funds (at market) 0 [8670] 9. Net settlement from (to) derivatives clearing organizations -887.018.471 [8660] 10. Cleared swaps option 0 A. Value of open cleared swaps sont option contracts 0 [8670] B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8690] 11. Net equities with other FCMs 0 [8690] A. Net liquidating equity 0 [8690] B. Securities representing investments of cle		-	
 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 31.781.742.942 [8590] Funds in Cleared Swaps Customer Segregated Accounts 7. Deposited in cleared swaps customer segregated Accounts at banks A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8610] C. Securities held for particular cleared swaps customers in lieu of cash (at market) 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8640] C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8640] C. Securities held for particular cleared swaps customers in lieu of cash (at market) 14.910.481.731 [8650] 9. Net settlement from (to) derivatives clearing organizations A. Value of open cleared swaps short option contracts B. Value of open cleared swaps short option contracts B. Value of open cleared swaps short option contracts C. Securities held for particular cleared swaps customers' funds (at market) 0 [8670] B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8680] 11. Net equites with other FCMs A. Net liquidating equity B. Securities held for particular cleared swaps customers' funds (at market) 0 [8670] C. Securities held for particular cleared swaps customers' funds (at market) 0 [8710] C. Securities held for particular cleared swaps customers' funds (at market) 0 [8700] C. Securities held for particular cleared swaps customers' funds (at market) 0 [8710] C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0		Less: amount offset by customer owned securities	
Funds in Cleared Swaps Customer Segregated Accounts 7. Deposited in cleared swaps customer segregated accounts at banks A. Cash 4.692.222.192 [8600] B. Securities representing investments of cleared swaps customers' funds (at market) 371.769.088 [8620] 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts 13.407.032.383 [8630] 8. Cash 13.407.032.383 [8630] 9. Rest exteriment from (to) derivatives clearing organizations in cleared swaps customers' funds (at market) 9 [8640] C. Securities held for particular cleared swaps customers' funds (at market) 9 [8640] -887.018.471 [8650] 9. Net settlement from (to) derivatives clearing organizations -887.018.471 [8660] -887.018.471 [8660] 10. Cleared swaps option 0 [8670] -887.018.471 [8660] -887.018.471 [8660] 11. Net settlement from (to) derivatives cleared swaps customers' funds (at market) 9 [860] -887.018.471 [8660] -887.018.471 [8660] 12. Cleared swaps customer funds on hand 0 -887.018.471 [8660] -887.018.471 [8660] -887.018.471 [8660] -887.018.471 [8660] -887.018.471 [8660] -887.018.471 [8660] -887.018.471 [8660] -887.018.471 [8660]			
 7. Deposited in cleared swaps customer segregated accounts at banks A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) 371.769.088 [8620] 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) D [8640] C. Securities representing investments of cleared swaps customers' funds (at market) D [8640] C. Securities held for particular cleared swaps customers in lieu of cash (at market) D [8640] C. Securities held for particular cleared swaps customers in lieu of cash (at market) D [8640] C. Securities held for particular cleared swaps customers in lieu of cash (at market) D [8670] Net settlement from (to) derivatives clearing organizations -887.018.471 [8660] 10. Cleared swaps options A. Value of open cleared swaps long option contracts D [8670] B. Value of open cleared swaps customers in lieu of cash (at market) D [8670] B. Securities representing investments of cleared swaps customers' funds (at market) D [8710] 12. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) D [8710] 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 32.494.486.923 [8720] 14. Excess (deficiency) funds in cleared swaps customer segregated accounts 470.400.000 [8760] 242.343.981 [8770] 15. Management Target Amount for Excess funds in cleared swaps segregated accounts 470.400.000 [876	6.		<u>31,781,742,942</u> [8590]
A. Cash 4.692.222.192 [8600] B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8610] C. Securities held for particular cleared swaps customers in lieu of cash (at market) 371.769.088 [8620] 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts 13.407.032.383 [8630] B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8640] C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8640] S. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8640] O. Cleared swaps options -887.018.471 [8660] A. Value of open cleared swaps short option contracts 0 [8670] B. Value of open cleared swaps short option contracts 0 [8680] A. Net liquidating equity 0 [8680] B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8700] C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8700] C. Securities nell for particular cleared swaps customers' funds (at market) 0 [8710] C. Securities representing investments of cleared swaps customers' funds (at market) 0 [8710] C. Securities representing investments of cleared swaps custome	-		
B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8610] C. Securities held for particular cleared swaps customers in lieu of cash (at market) 371,769,088 [8620] 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts 13,407,032,383 [8630] A. Cash 13,407,032,383 [8630] B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8640] C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8670] 9. Net settlement from (to) derivatives clearing organizations -887,018,471 [8660] 10. Cleared swaps options 0 [8670] A. Value of open cleared swaps short option contracts 0 [8680] 11. Net equites with other FCMs 0 [8690] A. Securities representing investments of cleared swaps customers' funds (at market) 0 [8710] 12. Cleared swaps customer funds on hand 0 A. Cash 0 0 B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8710] 12. Cleared swaps customer funds on hand 0 A. Cash 0 0 B. Securities representing investments of c	7.		
C. Securities held for particular cleared swaps customers in lieu of cash (at market) 371,769,088 [8620] 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts 13,407,032,383 [8630] A. Cash 13,407,032,383 [8630] B. Securities representing investments of cleared swaps customers' funds (at market) 9 [8640] C. Securities held for particular cleared swaps customers in lieu of cash (at market) 14,910,481,731 [8650] 9. Net settlement from (to) derivatives clearing organizations -887,018,471 [8660] 10. Cleared swaps options 0 [8670] A. Value of open cleared swaps short option contracts 0 [8670] B. Value of open cleared swaps short option contracts 0 [8680] 11. Net equities with other FCMs 0 [8690] A. Net liquidating equity 0 [8690] B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8710] 12. Cleared swaps customer funds on hand 0 A. Cash 0 B. Securities representing investments of cleared swaps customers' funds (at market) 0 0. Securities representing investments of cleared swaps customers' funds (at market) 0 0. Securities held for particular cleared swaps customers in lieu of cash (at market) 0			
 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) Q [8640] C. Securities held for particular cleared swaps customers in lieu of cash (at market) P. Net settlement from (to) derivatives clearing organizations A. Value of open cleared swaps long option contracts A. Value of open cleared swaps short option contracts Q [8670] B. Value of open cleared swaps short option contracts Q [8680] 10. Ret equities with other FCMs A. Net liquidating equity B. Securities representing investments of cleared swaps customers in lieu of cash (at market) Q [8670] G. Securities representing investments of cleared swaps customers' funds (at market) Q [8670] C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8710] 12. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) Q [8710] 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 32.494.486.923 [8720] 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 15. Management Target Amount for Excess funds in cleared swaps segregated accounts 470.400.000 [8760] 242.343.981 [8770] 			
segregated accounts 13,407,032,383 [8630] A. Cash 13,407,032,383 [8630] B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8640] C. Securities held for particular cleared swaps customers in lieu of cash (at market) 14,910,481,731 [8650] 9. Net settlement from (to) derivatives clearing organizations -887,018,471 [8660] 10. Cleared swaps options 0 [8670] A. Value of open cleared swaps long option contracts 0 [8670] B. Value of open cleared swaps short option contracts 0 [8680] 11. Net equities with other FCMs 0 [8690] A. Net liquidating equity 0 [8690] B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8710] 12. Cleared swaps customer funds on hand 0 A. Cash 0 B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8710] 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 32,494,486,923 [8720] 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 172,743,981 [8730] 15. Management Target Amount for Excess funds in cleared swaps segregated accounts 470,400.000 [8760] 16. Excess (deficiency) f	0		<u>371,769,088</u> [8620]
A. Cash 13,407.032,383 [8630] B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8640] C. Securities held for particular cleared swaps customers in lieu of cash (at market) 14,910,481,731 [8650] 9. Net settlement from (to) derivatives clearing organizations -887,018,471 [8660] 10. Cleared swaps options - A. Value of open cleared swaps long option contracts 0 [8670] B. Value of open cleared swaps short option contracts 0 [8680] 11. Net equities with other FCMs 0 [8690] A. Net liquidating equity 0 [8690] B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8700] C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8700] C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8700] C. Securities held for particular cleared swaps customers' funds (at market) 0 [8710] 12. Cleared swaps customer funds on hand 0 0 A. Cash 0 0 B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8715] 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 32,494,486,923 [8720]	8.		
B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8640] C. Securities held for particular cleared swaps customers in lieu of cash (at market) 14.910.481.731 [8650] 9. Net settlement from (to) derivatives clearing organizations -887.018.471 [8660] 10. Cleared swaps options 0 [8670] A. Value of open cleared swaps long option contracts 0 [8670] B. Value of open cleared swaps short option contracts 0 [8680] 11. Net equities with other FCMs 0 [8690] A. Net liquidating equity 0 [8670] B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8710] 12. Cleared swaps customer funds on hand 0 A. Cash 0 B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8710] 12. Cleared swaps customer funds on hand 0 A. Cash 0 B. Securities representing investments of cleared swaps customers in lieu of cash (at market) 0 [8715] 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 32.494.486.923 [8720] 14. Excess (deficiency) funds in cleared swaps customer segregated accounts 470.400.000 [8760] 15. Management Target Amount for Excess funds in cleared swaps seg			
C. Securities held for particular cleared swaps customers in lieu of cash (at market) 14.910.481.731 [8650] 9. Net settlement from (to) derivatives clearing organizations -887.018.471 [8660] 10. Cleared swaps options 0 [8670] A. Value of open cleared swaps long option contracts 0 [8670] B. Value of open cleared swaps short option contracts 0 [8680] 11. Net equities with other FCMs 0 [8690] A. Net liquidating equity 0 [8690] B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8710] C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8710] C. Cleared swaps customer funds on hand 0 A. Cash 0 B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8710] C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 B. Securities representing investments of cleared swaps customers' funds (at market) 0 C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 <td< td=""><td></td><td></td><td></td></td<>			
9. Net settlement from (to) derivatives clearing organizations -887.018.471 [8660] 10. Cleared swaps options 0 [8670] 10. Cleared swaps options 0 [8670] 11. Net equities with other FCMs 0 [8680] 11. Net equities with other FCMs 0 [8690] A. Net liquidating equity 0 [8690] B. Securities representing investments of cleared swaps customers' funds (at market) 0 [8700] C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8710] 12. Cleared swaps customer funds on hand 0 A. Cash 0 0 B. Securities representing investments of cleared swaps customers' funds (at market) 0 C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 B. Securities representing investments of cleared swaps customers' funds (at market) 0 C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 D. Securities held for particular cleared swaps customer segregation (subtract line 6 from line 13) 32.494.486.923 [8720] 13. Total amount in cleared swaps customer segregation (subtract line 6 from line 13) 712.743.981 [8730] 14. <td< td=""><td></td><td></td><td></td></td<>			
 Cleared swaps options A. Value of open cleared swaps long option contracts B. Value of open cleared swaps short option contracts I. Net equities with other FCMs	0		
 A. Value of open cleared swaps long option contracts B. Value of open cleared swaps short option contracts B. Value of open cleared swaps short option contracts D. Ret equities with other FCMs A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities representing investments of cleared swaps customers' funds (at market) C. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities representing investments of cleared swaps customers' funds (at market) C. Securities nepresenting investments of cleared swaps customers' funds (at market) D. Securities representing investments of cleared swaps customers' funds (at market) D. Securities held for particular cleared swaps customers in lieu of cash (at market) D. Securities held for particular cleared swaps customers in lieu of cash (at market) D. Securities held for particular cleared swaps customers in lieu of cash (at market) D. D. [8715] Total amount in cleared swaps customer segregation (subtract line 6 from T12,743,981 [8730] Excess (deficiency) funds in cleared swaps customer segregated accounts 470,400,000 [8760] Total amount for Excess funds in cleared swaps segregated accounts Excess (deficiency) funds in cleared swaps customer segregated accounts		.,	<u>-887,018,471</u> [8660]
 B. Value of open cleared swaps short option contracts I. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities representing investments of cleared swaps customers in lieu of cash (at market) C. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of 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 in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) Q [8715] 13. Total amount in cleared swaps customer segregation (subtract line 6 from Inter 13) 15. Management Target Amount for Excess funds in cleared swaps segregated accounts 470,400,000 [8760] 242,343,981 [8770] 	10.		a [0.70]
 Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) Cleared swaps customer funds on hand			
 A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) Cleared swaps customer funds on hand A. Cash B. Securities representing investments of 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 in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) Total amount in cleared swaps customer segregation (add lines 7 through 12) Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) Management Target Amount for Excess funds in cleared swaps segregated accounts Excess (deficiency) funds in cleared swaps customer segregated accounts Excess (deficiency) funds in cleared swaps customer segregated accounts Excess (deficiency) funds in cleared swaps customer segregated accounts Excess (deficiency) funds in cleared swaps customer segregated accounts Excess (deficiency) funds in cleared swaps customer segregated accounts Excess (deficiency) funds in cleared swaps customer segregated accounts Excess (deficiency) funds in cleared swaps customer segregated accounts Excess (deficiency) funds in cleared swaps customer segregated accounts 	11		<u>u</u> [8680]
 B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) Cleared swaps customer funds on hand A. Cash B. 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 in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) D [8715] Total amount in cleared swaps customer segregation (add lines 7 through 12) Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) Management Target Amount for Excess funds in cleared swaps segregated accounts Excess (deficiency) funds in cleared swaps customer segregated accounts Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Z42,343,981 [8770] 	11.		6 [8000]
C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 [8710] 12. Cleared swaps customer funds on hand 0 A. Cash 0 0 B. Securities representing investments of cleared swaps customers' funds (at market) 0 0 C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 0 Total amount in cleared swaps customer segregation (add lines 7 through 12) 32,494,486,923 [8720] 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 712,743,981 [8730] 15. Management Target Amount for Excess funds in cleared swaps segregated accounts 470,400,000 [8760] 242,343,981 [8770]			
 12. Cleared swaps customer funds on hand A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) Total amount in cleared swaps customer segregation (add lines 7 through 12) 13. Total amount in cleared swaps customer segregation (subtract line 6 from line 13) 15. Management Target Amount for Excess funds in cleared swaps segregated accounts Excess (deficiency) funds in cleared swaps customer segregated accounts Excess (deficiency) funds in cleared swaps customer segregated accounts 470,400,000 [8760] 242,343,981 [8770] 		,	
A. Cash0B. Securities representing investments of cleared swaps customers' funds (at market)0C. Securities held for particular cleared swaps customers in lieu of cash (at market)013.Total amount in cleared swaps customer segregation (add lines 7 through 12)32,494,486,923 [8720]14.Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)712,743,981 [8730]15.Management Target Amount for Excess funds in cleared swaps segregated accounts Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)470,400,000 [8760]16.Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)242,343,981 [8770]	10		<u>u</u> [8710]
B. Securities representing investments of cleared swaps customers' funds (at market) 0 C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 0 [8715] 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 32,494,486,923 [8720] 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 712,743,981 [8730] 15. Management Target Amount for Excess funds in cleared swaps segregated accounts 470,400,000 [8760] 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) 242,343,981 [8770]	12.		0
C. Securities held for particular cleared swaps customers in lieu of cash (at market) 0 0 [8715] 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) 32,494,486,923 [8720] 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) 712,743,981 [8730] 15. Management Target Amount for Excess funds in cleared swaps segregated accounts 470,400,000 [8760] 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) 242,343,981 [8770]			
 Total amount in cleared swaps customer segregation (add lines 7 through 12) Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) Management Target Amount for Excess funds in cleared swaps segregated accounts Excess (deficiency) funds in cleared swaps customer segregated accounts Excess (deficiency) funds in cleared swaps customer segregated accounts Management Target Amount for Excess funds in cleared swaps segregated accounts Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) 		,	
 Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) Management Target Amount for Excess funds in cleared swaps segregated accounts Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) 	13		
line 13)15.Management Target Amount for Excess funds in cleared swaps segregated accounts470,400,000[8760]16.Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)242,343,981[8770]			
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) 242,343,981 [8770]		line 13)	<u>/12,743,981</u> [8730]
Management	16.		242,343,981 [8770]
		Management	