

**INITIAL**

**End Date:1/17/2022**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:1/18/2022**

**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>1,675,750,824</u> [7315]
	B. Securities (at market)	<u>3,010,615,234</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>1,201,741,788</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>48,149,244</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-8,496,842</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>5,927,760,248</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>59,274,021</u> [7351]
	Less: amount offset by customer owned securities	<u>-57,694,895</u> [7352] <u>1,579,126</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>5,929,339,374</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>5,929,339,374</u> [7360]
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>		
1.	Cash in banks	
	A. Banks located in the United States	<u>998,873,077</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>375,151,655</u> [7520] <u>1,374,024,732</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>1,715,604,546</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>1,715,604,546</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>627,311,333</u> [7700]
	B. Securities	<u>1,295,010,688</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>1,201,741,790</u> [7720]
	D. Value of long option contracts	<u>48,149,244</u> [7730]
	E. Value of short option contracts	<u>-8,496,842</u> [7735] <u>3,163,716,213</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>6,253,345,491</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>324,006,117</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>189,000,000</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>135,006,117</u> [7785]

**INITIAL****End Date:1/17/2022****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:1/18/2022****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,746,831,406</u> [7010]
	B. Securities (at market)	<u>8,834,714,748</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>903,491,593</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>2,319,243,684</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-2,026,678,397</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>17,777,603,034</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>529,107,304</u> [7045]
	Less: amount offset by customer securities	<u>-517,845,269</u> [7047] <u>11,262,035</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>17,788,865,069</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,118,232,655</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>308,853,496</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>6,151,939,090</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>8,525,861,252</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-87,809,045</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>2,319,243,684</u> [7132]
	B. Value of open short option contracts	<u>-2,026,636,834</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>2,555,074</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>18,312,239,372</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>523,374,303</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>356,300,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>167,074,303</u> [7198]
	Excess	

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**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>18,484,089,495</u></b> [8500]
	B. Securities (at market)	<b><u>16,226,670,605</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>-3,092,274,038</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>31,618,486,062</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>181,741,718</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-181,654,577</u></b> [8570] <b><u>87,141</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>31,618,573,203</u></b> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>3,479,279,390</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>107,886,139</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>12,075,799,493</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>16,118,784,466</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>513,457,416</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>32,295,206,904</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>676,633,701</u></b> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<b><u>461,300,000</u></b> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<b><u>215,333,701</u></b> [8770]