

**INITIAL****End Date:11/3/2023****Firm Name:Citigroup Global Markets Inc****Form:Daily Seg - FOCUS II****Submit Date:11/6/2023****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 government or a rule of a self-regulatory organization authorized thereunder

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                           | <b>0</b> [7305]  |
|     | A. Cash   | <b><u>1,461,722,135</u></b> [7315]                                 |
|     | B. Securities (at market)   | <b><u>2,212,645,898</u></b> [7317]                                 |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <b><u>218,814,725</u></b> [7325]                                   |
| 3.  | Exchange traded options   |  |
|     | a. Market value of open option contracts purchased on a foreign board of trade                            | <b><u>3,157,254</u></b> [7335]                                     |
|     | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <b><u>-1,925,000</u></b> [7337]                                    |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <b><u>3,894,415,012</u></b> [7345]                                 |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <b><u>261,384,773</u></b> [7351]                                   |
|     | Less: amount offset by customer owned securities  | <b><u>-249,323,682</u></b> [7352] <b><u>12,061,091</u></b> [7354]  |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <b><u>3,906,476,103</u></b> [7355]                                 |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <b><u>3,906,476,103</u></b> [7360]                                 |
|     | <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |  |
| 1.  | Cash in banks   |  |
|     | A. Banks located in the United States   | <b><u>534,592,068</u></b> [7500]                                   |
|     | B. Other banks qualified under Regulation 30.7  | <b><u>192,455,779</u></b> [7520] <b><u>727,047,847</u></b> [7530]  |
| 2.  | Securities  |  |
|     | A. In safekeeping with banks located in the United States   | <b><u>1,145,482,659</u></b> [7540]                                 |
|     | B. In safekeeping with other banks qualified under Regulation 30.7  | <b><u>0</u></b> [7560] <b><u>1,145,482,659</u></b> [7570]          |
| 3.  | Equities with registered futures commission merchants   |  |
|     | A. Cash   | <b><u>0</u></b> [7580]   |
|     | B. Securities   | <b><u>0</u></b> [7590]   |
|     | C. Unrealized gain (loss) on open futures contracts   | <b><u>0</u></b> [7600]   |
|     | D. Value of long option contracts   | <b><u>0</u></b> [7610]   |
|     | E. Value of short option contracts  | <b><u>0</u></b> [7615] <b><u>0</u></b> [7620]                      |
| 4.  | Amounts held by clearing organizations of foreign boards of trade   |  |
|     | A. Cash   | <b><u>0</u></b> [7640]   |
|     | B. Securities   | <b><u>0</u></b> [7650]   |
|     | C. Amount due to (from) clearing organization - daily variation   | <b><u>0</u></b> [7660]   |
|     | D. Value of long option contracts   | <b><u>0</u></b> [7670]   |
|     | E. Value of short option contracts  | <b><u>0</u></b> [7675] <b><u>0</u></b> [7680]                      |
| 5.  | Amounts held by members of foreign boards of trade  |  |
|     | A. Cash   | <b><u>1,062,423,994</u></b> [7700]                                 |
|     | B. Securities   | <b><u>1,067,163,239</u></b> [7710]                                 |
|     | C. Unrealized gain (loss) on open futures contracts   | <b><u>218,815,603</u></b> [7720]                                   |
|     | D. Value of long option contracts   | <b><u>3,157,254</u></b> [7730]                                     |
|     | E. Value of short option contracts  | <b><u>-1,925,000</u></b> [7735] <b><u>2,349,635,090</u></b> [7740] |
| 6.  | Amounts with other depositories designated by a foreign board of trade                                    | <b><u>0</u></b> [7760]   |
| 7.  | Segregated funds on hand  | <b><u>0</u></b> [7765]   |
| 8.  | Total funds in separate section 30.7 accounts   | <b><u>4,222,165,596</u></b> [7770]                                 |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <b><u>315,689,493</u></b> [7380]                                   |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <b><u>158,900,000</u></b> [7780]                                   |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <b><u>156,789,493</u></b> [7785]                                   |

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**Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <b><u>8,693,210,217</u></b> [7010]                               |
|     | B. Securities (at market)   | <b><u>9,447,404,747</u></b> [7020]                               |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>16,802,516</u></b> [7030]                                  |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>1,637,599,344</u></b> [7032]                               |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-1,533,062,734</u></b> [7033]                              |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>18,261,954,090</u></b> [7040]                              |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>740,228,187</u></b> [7045]                                 |
|     | Less: amount offset by customer securities  | <b><u>-730,407,281</u></b> [7047] <b><u>9,820,906</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>18,271,774,996</u></b> [7060]                              |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>2,109,129,527</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>997,490,401</u></b> [7090]                                 |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>4,553,638,878</u></b> [7100]                               |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>2,400,000,000</u></b> [7110]                               |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>8,449,914,346</u></b> [7120]                               |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>159,735,437</u></b> [7130]                                 |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>1,607,311,431</u></b> [7132]                               |
|     | B. Value of open short option contracts   | <b><u>-1,502,774,509</u></b> [7133]                              |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>3,416,270</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>18,777,861,781</u></b> [7180]                              |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>506,086,785</u></b> [7190]                                 |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>341,600,000</u></b> [7194]                                 |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>164,486,785</u></b> [7198]                                 |

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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  | <u>-1,738,787,770</u> [8500]                     |
| B. Securities (at market)  | <u>16,608,018,582</u> [8510]                     |
| 2. Net unrealized profit (loss) in open cleared swaps  | <u>17,567,751,743</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>32,436,982,555</u> [8550]                     |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <u>534,042,814</u> [8560]                        |
| Less: amount offset by customer owned securities   | <u>-533,477,691</u> [8570] <u>565,123</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <u>32,437,547,678</u> [8590]                     |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |  |
| A. Cash  | <u>1,755,112,531</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>1,449,011,276</u> [8620]                      |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |  |
| A. Cash  | <u>15,394,622,537</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>15,159,007,306</u> [8650]                     |
| 9. Net settlement from (to) derivatives clearing organizations   | <u>-454,489,840</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>33,303,263,810</u> [8720]                     |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <u>865,716,132</u> [8730]                        |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts   | <u>463,400,000</u> [8760]                        |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management  | <u>402,316,132</u> [8770]                        |