

**INITIAL**

**End Date:12/30/2020**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:12/31/2020**

**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>1,755,745,081</u> [7315]                           |
|   | B. Securities (at market)   | <u>1,324,911,096</u> [7317]                           |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>374,252,295</u> [7325]                             |
| 3.  | Exchange traded options   |   |
|   | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>26,696,797</u> [7335]                              |
|   | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-11,426,065</u> [7337]                             |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>3,470,179,204</u> [7345]                           |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>19,570,823</u> [7351]                              |
|   | Less: amount offset by customer owned securities  | <u>-15,793,338</u> [7352] <u>3,777,485</u> [7354]     |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>3,473,956,689</u> [7355]                           |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>3,473,956,689</u> [7360]                           |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |   |   |
| 1.  | Cash in banks   |   |
|   | A. Banks located in the United States   | <u>212,642,534</u> [7500]                             |
|   | B. Other banks qualified under Regulation 30.7  | <u>230,900,686</u> [7520] <u>443,543,220</u> [7530]   |
| 2.  | Securities  |   |
|   | A. In safekeeping with banks located in the United States   | <u>922,156,826</u> [7540]                             |
|   | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>922,156,826</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>1,555,974,704</u> [7700]                           |
|   | B. Securities   | <u>402,754,270</u> [7710]                             |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>374,252,296</u> [7720]                             |
|   | D. Value of long option contracts   | <u>26,696,797</u> [7730]                              |
|   | E. Value of short option contracts  | <u>-11,426,065</u> [7735] <u>2,348,252,002</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>3,713,952,048</u> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>239,995,359</u> [7380]                             |
| 10.   | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <u>156,100,000</u> [7780]                             |
| 11.   | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <u>83,895,359</u> [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>8,738,481,747</u></b> [7010]                              |
|     | B. Securities (at market)   | <b><u>6,698,803,084</u></b> [7020]                              |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-1,925,498,999</u></b> [7030]                             |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>899,904,366</u></b> [7032]                                |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-865,994,581</u></b> [7033]                               |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>13,545,695,617</u></b> [7040]                             |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>43,768,278</u></b> [7045]                                 |
|     | Less: amount offset by customer securities  | <b><u>-37,973,596</u></b> [7047] <b><u>5,794,682</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>13,551,490,299</u></b> [7060]                             |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>2,793,721,644</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>190,081,558</u></b> [7090]                                |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>4,681,367,032</u></b> [7100]                              |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7110]  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>6,503,535,931</u></b> [7120]                              |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>32,199,119</u></b> [7130]                                 |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>899,904,366</u></b> [7132]                                |
|     | B. Value of open short option contracts   | <b><u>-865,994,581</u></b> [7133]                               |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>892,642</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>5,185,595</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>14,240,893,306</u></b> [7180]                             |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>689,403,007</u></b> [7190]                                |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>440,300,000</u></b> [7194]                                |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>249,103,007</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>22,294,655,505</u> [8500]                    |
|                                     | B. Securities (at market)   | <u>18,015,704,474</u> [8510]                    |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps  | <u>-7,502,207,300</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>32,808,152,679</u> [8550]                    |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <u>50,529,228</u> [8560]                        |
|                                     | Less: amount offset by customer owned securities  | <u>-49,644,530</u> [8570] <u>884,698</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>32,809,037,377</u> [8590]                    |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |   |
|                                     | A. Cash   | <u>2,955,949,689</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>1,294,048,526</u> [8620]                     |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |   |
|                                     | A. Cash   | <u>12,546,376,358</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>16,721,655,948</u> [8650]                    |
| 9.                                  | Net settlement from (to) derivatives clearing organizations   | <u>-43,426,840</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 0</u> [8715]                               |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12)   | <u>33,474,603,681</u> [8720]                    |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  | <u>665,566,304</u> [8730]                       |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts  | <u>472,500,000</u> [8760]                       |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management   | <u>193,066,304</u> [8770]                       |