### STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

Items on this page to be reported by: Futures Commission Merchant

#### **SEGREGATION REQUIREMENTS**

1. Net ledger balance	
A. Cash · · · · · · · \$	11,060,298,319 7010
B. Securities (at market) \$	9,215,707,144 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market · · · · · · · · · · · · \$	(1,663,745,847) 7030
3. Exchange traded options	
A. Add market value of open option contracts purchased on a contract market · · · · · · · · · · · · · · · · ·	
B. Deduct market value of open option contracts granted (sold) on a contract market · · · · · · · · · · · · · · · · · · ·	
4. Net equity (deficit) (total of Lines 1, 2, and 3) · · · · · · · · · · · · · · · · · ·	20,051,481,570 7040
5. Accounts liquidating to a deficit and accounts with debit balances	
- gross amount\$ 676,511,578 7045	
Less: amount offset by customer owned securities · · · · · · · · \$ ( 663,947,260) 7047 \$	12,564,318 7050
6. Amount required to be segregated (add lines 4 and 5) · · · · · · · · · · · · · · · · · ·	20,064,045,888 7060
FUNDS IN SEGREGATED ACCOUNTS	
7. Deposited in segregated funds bank accounts	
A. Cash\$ ——	
B. Securities representing investments of customers' funds (at market)\$	
C. Securities held for particular customers or option customers in lieu of cash (at market) · · · · · · · · · · \$	798,355,962 [7090]
8. Margins on deposit with derivatives clearing organizations of contract markets	
A. Cash\$	
B. Securities representing investments of customers' funds (at market)\$	
C. Securities held for particular customers or option customers in lieu of cash (at market) · · · · · · · · · \$	
9. Net settlement from (to) derivatives clearing organizations of contract markets · · · · · · · · · · · · · \$	355,617,157 7130
10. Exchange traded options	7420
A. Value of open long option contracts · · · · · · · · · · · · · · · · · · ·	
B. Value of open short option contracts · · · · · · · · · · · · · · · · · · ·	6,128,987,003) 7133
11. Net equities with other FCMs	3,346,562 7140
A. Net liquidating equity \$	
B. Securities representing investments of customers' funds (at market)\$	
C. Securities held for particular customers or option customers in lieu of cash (at market) · · · · · · · · · \$	7450
12. Segregated funds on hand (describe:) \$	
13. Total amount in segregation (add lines 7 through 12) · · · · · · · · · · · · · · · · · · ·	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	
15. Management Target Amount for Excess funds in segregation\$	
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess · · · · · · · · \$	224,140,900 [1100]

Name of Firm: CITIGROUP GLOBAL MARKETS INC.

## STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

Items on this page to be reported by: Futures Commission Merchant

A. Cash B. Securities (at market) B. Securities (at market) C. Net unrealized profit (loss) in open cleared swaps C. Net unrealized profit (loss) in open cleared swaps C. Net unrealized profit (loss) in open cleared swaps options A. Market value of open cleared swaps option contracts purchased A. Market value of open cleared swaps option contracts granted (sold) C. Net equity (deficit) (add lines 1, 2 and 3) C. Accounts liquidating to a deficit and accounts with debit balances C. Gross amount C. S. Cash C. S. Cash C. A. Cash C. S. S. Cash C. S.	CLEARED SWAPS CUSTOMER REQUIREMENTS		
B. Securities (at market) \$ 15,177,924,782 8510 2. Net unrealized profit (loss) in open cleared swaps • \$ 8,948,739,187 8520 3. Cleared swaps options A. Market value of open cleared swaps option contracts purchased \$ 8530 B. Market value of open cleared swaps option contracts granted (sold) \$ (1,8540) 4. Net equity (deficit) (add lines 1, 2 and 3) \$ (31,991,868,352) 8550 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount \$ (263,729,744 8560) Less: amount offset by customer owned securities \$ (261,840,799) 8570 \$ (1,889,945 8590) 6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5) \$ (31,993,757,297 8590) FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS 7. Deposited in cleared swaps customer segregated accounts at banks A. Cash \$ (3,25,722,770 8670) 8. Securities representing investment of cleared swaps customers 'funds (at market) \$ (31,893,992 8620) 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash \$ (3,25,25,22,270) 8620 9. Net settlement from (to) derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash \$ (3,25,25,22,770) 8620 9. Net settlement from (to) derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash \$ (3,25,25,22,770) 8620 9. Net settlement from (to) derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash \$ (3,26,25,25,25,270) 8620 9. Net settlement from (to) derivatives clearing organizations in cleared swaps customer segregated accounts A. Net liquidating equity \$ (3,26,25,25,25,25,25,25,25,25,25,25,25,25,25,	1. Net ledger balance		
2. Net unrealized profit (loss) in open cleared swaps . \$ 8,948,739,187 8520 3. Cleared swaps options  A. Market value of open cleared swaps option contracts purchased . \$ 8530 B. Market value of open cleared swaps option contracts granted (sold) . \$ 18540 J. Net equity (deficit) (add lines 1, 2 and 3) . \$ 31,991,863,352 8550 5. Accounts liquidating to a deficit and accounts with debit balances gross amount . \$ 263,729,744 8560 Less: amount offset by customer owned securities . \$ 261,840,799 8570 \$ 1,888,945 8590 6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5) . \$ 31,993,757,297 8590 FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS 7. Deposited in cleared swaps customer segregated accounts at banks A. Cash B. Securities representing investment of cleared swaps customers in lieu of cash (at market) . \$ 331,623,992 8620 8. Margins on deposit with derivatives clearing organizations in cleared swaps customers segregated accounts A. Cash . \$ 12,858,698,045 8630 9. Net settlement from (to) derivatives clearing organizations: lieu of cash (at market) . \$ 14,846,300,799 8650 10. Cleared swaps options A. Value of open cleared swaps customers in lieu of cash (at market) . \$ 14,846,300,799 8650 11. Net equities with other FCMs A. Net liquidating equity . \$ 8690 11. Net equities with other FCMs A. Net liquidating equity . \$ 8690 11. Net equities with other FCMs A. Net liquidating equity . \$ 8690 11. Securities representing investment of cleared swaps customers' funds (at market) . \$ 20,8690 12. Cleared swaps options A. Value of open cleared swaps short option contracts . \$ 86710 13. Total amount in cleared swaps customer in lieu of cash (at market) . \$ 8690 14. Excess (deficiency) funds in cleared swaps customers in lieu of cash (at market) . \$ 8710 15. Cleared swaps customer funds on hand (describe:	A. Cash	\$7,865,204,383	8500
3. Cleared swaps options A. Market value of open cleared swaps option contracts purchased B. Market value of open cleared swaps option contracts granted (sold) S. Accounts liquidating to a deficit and accounts with debit balances - gross amount - \$ 263,729,744 - \$8560 - Accounts liquidating to a deficit and accounts with debit balances - gross amount - \$ 263,729,744 - \$8560 - Less: amount offset by customer owned securities - \$ (261,840,799) - \$ 1,886,945 - \$ 8580 - \$ 31,993,757,297 - \$ 8590 - \$ 31,993,757,297 - \$ 8590 - \$ \$ 1,886,945 - \$ 8590 - \$ 31,993,757,297 - \$ 8590 - \$ \$ 1,886,945 - \$ 8590 - \$ \$ 1,886,945 - \$ 8590 - \$ \$ 1,886,945 - \$ 8590 - \$ \$ 1,886,945 - \$ 8590 - \$ \$ 1,886,945 - \$ 8590 - \$ \$ 1,886,945 - \$ 8590 - \$ \$ 1,886,945 - \$ 8590 - \$ \$ 1,886,945 - \$ 8590 - \$ \$ 1,886,945 - \$ 8590 - \$ \$ 1,886,945 - \$ 8590 - \$ \$ 1,886,945 - \$ 8590 - \$ \$ 1,886,945 - \$ 8590 - \$ \$ 1,886,945 - \$ 8590 - \$ \$ 1,886,945 - \$ 8590 - \$ 8590 - \$ 8590 - \$ 8590 - \$ 1,886,945 - \$ 8590 - \$ 1,886,945 - \$ 1,886,945 - \$ 1,886,945 - \$ 1,886,945 - \$ 1,886,945 - \$ 1,886,945 - \$ 1,886,945 - \$ 1,886,940 - \$ 1,886,945 - \$	B. Securities (at market)	\$15,177,924,782	8510
A. Market value of open cleared swaps option contracts purchased	2. Net unrealized profit (loss) in open cleared swaps · · · · · · · · · · · · · · · · · · ·	\$8,948,739,187	8520
B. Market value of open cleared swaps option contracts granted (sold)  4. Net equity (deficit) (add lines 1, 2 and 3)  5. Accounts liquidating to a deficit and accounts with debit balances  - gross amount  - gross amount offset by customer owned securities  - gross amount offset by customer owned securities  - gross amount required to be segregated for cleared swaps customers (add Lines 4 and 5)  - gross amount required to be segregated for cleared swaps customers (add Lines 4 and 5)  - gross in cleared swaps customer segregated accounts at banks  - A. Cash  - Cash  - Casecurities representing investment of cleared swaps customers funds (at market)  - Securities representing investment of cleared swaps customers funds (at market)  - Securities representing investment of cleared swaps customers funds (at market)  - Securities representing investment of cleared swaps customers funds (at market)  - Securities representing investment of cleared swaps customers funds (at market)  - Securities representing investment of cleared swaps customers funds (at market)  - Securities representing investment of cleared swaps customers funds (at market)  - Securities representing investment of cleared swaps customers funds (at market)  - Securities representing investment of cleared swaps customers funds (at market)  - Securities representing investment of cleared swaps customers funds (at market)  - Securities representing investment of cleared swaps customers funds (at market)  - Securities representing investment of cleared swaps customers funds (at market)  - Securities representing investment of cleared swaps customers funds (at market)  - Securities representing investment of cleared swaps customers funds (at market)  - Securities representing investment of cleared swaps customers funds (at market)  - Securities representing investment of cleared swaps customers funds (at market)  - Securities representing investment of cleared swaps customers funds (at market)  - Securities representing investment of cleared swaps custom	3. Cleared swaps options		
B. Market value of open cleared swaps option contracts granted (sold) 4. Net equity (deficit) (add lines 1, 2 and 3) 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount - gross amount - s - gross amount - gross amount - s - gross amount - gross amount - s - gross amount - gross amount - s - gross amount - gross amount - s - gross amount - gross amount - s - gross amount - gross anoun	A. Market value of open cleared swaps option contracts purchased · · · · · · · · · · · · · · · · · · ·	\$	8530
4. Net equity (deficit) (add lines 1, 2 and 3) \$ 31,991,868,352   8550   5. Accounts liquidating to a deficit and accounts with debit balances - gross amount \$ 263,729,744   8560   Less: amount offset by customer owned securities \$ (261,840,799)   8570   1,888,945   8580   6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5) \$ 31,993,757,297   8590   7. Deposited in cleared swaps CuSTOMER SEGREGATED ACCOUNTS 7. Deposited in cleared swaps customer segregated accounts at banks A. Cash \$ 4,525,722,702   8600   B. Securities representing investment of cleared swaps customers 'funds (at market) \$ 331,623,992   8620   8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash \$ 12,858,598,045   8630   8. Securities representing investment of cleared swaps customers 'funds (at market) \$ 331,623,992   8620   8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash \$ 12,858,598,045   8630   8. Securities representing investment of cleared swaps customers' funds (at market) \$ 12,858,598,045   8630   8. Securities representing investment of cleared swaps customers' funds (at market) \$ 12,858,598,045   8630   9. Net settlement from (to) derivatives clearing organizations \$ 112,617,238   8660   10. Cleared swaps options A. Value of open cleared swaps long option contracts \$ 112,617,238   8660   11. Net equities with other FCMs A. Net liquidating equity \$ 8890   8. Securities representing investment of cleared swaps customers' funds (at market) \$ 8990   8. Securities representing investment of cleared swaps customers' funds (at market) \$ 8990   8. Securities representing investment of cleared swaps customers' funds (at market) \$ 8990   8. Securities representing investment of cleared swaps customers' funds (at market) \$ 8990   8. Securities representing investment of cleared swaps customers' funds (at market) \$ 8990   8. Securities representing investment of cleared swaps customer	B. Market value of open cleared swaps option contracts granted (sold)	\$ <sup>(</sup>	8540
gross amount	4. Net equity (deficit) (add lines 1, 2 and 3)	\$31,991,868,352	8550
Less: amount offset by customer owned securities \$ \( \) \( \) \( 261,840,799 \) \( 8570 \) \\ \ 31,993,757,297 \\ \) \( 8580 \) \\ \( 6. \) Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)  \) \( 31,993,757,297 \) \( 8590 \) \\ \( FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS \) \\ 7. Deposited in cleared swaps customer segregated accounts at banks \\ \( A. \) Cash   \q	5. Accounts liquidating to a deficit and accounts with debit balances		
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)  FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS  7. Deposited in cleared swaps customer segregated accounts at banks  A. Cash  S. Cescurities representing investment of cleared swaps customers' funds (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities representing investment of cleared swaps customers segregated accounts  A. Cash  S. Securities representing investment of cleared swaps customer segregated accounts  A. Cash  S. Securities representing investment of cleared swaps customers gregated accounts  A. Cash  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers in lieu of cash (at market)  S. Securities representing investment of cleared swaps customers in lieu of cash (at market)  S. Securities representing investment of cleared swaps customers in lieu of cash (at market)  S. Securities representing investment of cleared swaps customers in lieu of cash (at market)  S. Securities representing investment of cleared swaps customers in lieu of cash (at market)  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing funds on hand (describe:  S.	- gross amount\$\$ 263,729,744		
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)  FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS  7. Deposited in cleared swaps customer segregated accounts at banks  A. Cash  S. Cescurities representing investment of cleared swaps customers' funds (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities representing investment of cleared swaps customers segregated accounts  A. Cash  S. Securities representing investment of cleared swaps customer segregated accounts  A. Cash  S. Securities representing investment of cleared swaps customers gregated accounts  A. Cash  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers in lieu of cash (at market)  S. Securities representing investment of cleared swaps customers in lieu of cash (at market)  S. Securities representing investment of cleared swaps customers in lieu of cash (at market)  S. Securities representing investment of cleared swaps customers in lieu of cash (at market)  S. Securities representing investment of cleared swaps customers in lieu of cash (at market)  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing funds on hand (describe:  S.	Less: amount offset by customer owned securities \$ (	\$1,888,945	8580
FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS  7. Deposited in cleared swaps customer segregated accounts at banks  A. Cash  B. Securities representing investment of cleared swaps customers' funds (at market)  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 investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps continuates  A. Value of open cleared swaps long option contracts  S. Securities with other FCMS  A. Net liquidating equity  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers in lieu of cash (at market)  S. Securities representing investment of cleared swaps customers in lieu of cash (at market)  S. Securities representing investment of cleared swaps customers in lieu of cash (at market)  S. Securities representing investment of cleared swaps customers in lieu of cash (at market)  S. Securities representing investment of cleared swaps customers in lieu of cash (at market)  S. Securities representing investment of cleared swaps customers in lieu of cash (at market)  S. Securities representing inv	6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$31,993,757,297	8590
A. Cash \$ 4,525,722,702 8600 B. Securities representing investment of cleared swaps customers' funds (at market) \$ 331,623,992 8620  8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts A. Cash \$ 12,858,598,045 8630 B. Securities representing investment of cleared swaps customers' funds (at market) \$ 12,858,598,045 8630 C. Securities held for particular cleared swaps customers' funds (at market) \$ 14,846,300,790 8650 C. Securities held for particular cleared swaps customers in lieu of cash (at market) \$ 14,846,300,790 8650 C. Securities held for particular cleared swaps customers in lieu of cash (at market) \$ 112,617,238 8660 C. Cleared swaps options A. Value of open cleared swaps long option contracts \$ 8670 B. Value of open cleared swaps short option contracts \$ \$ 8670 C. Securities with other FCMs A. Net liquidating equity \$ 8690 C. Securities representing investment of cleared swaps customers' funds (at market) \$ 8700 C. Securities representing investment of cleared swaps customers' funds (at market) \$ 8700 C. Securities representing investment of cleared swaps customers in lieu of cash (at market) \$ 8715 C. Securities held for particular cleared swaps customers in lieu of cash (at market) \$ 8715 C. Securities held for particular cleared swaps customers in lieu of cash (at market) \$ 8715 C. Securities held for particular cleared swaps customers in lieu of cash (at market) \$ 8715 C. Securities held for particular cleared swaps customers in lieu of cash (at market) \$ 8715 C. Securities held for particular cleared swaps customers in lieu of cash (at market) \$ 8715 C. Securities held for particular cleared swaps customers in lieu of cash (at market) \$ 8715 C. Securities held for particular cleared swaps customers in lieu of cash (at market) \$ 8715 C. Securities held for particular cleared swaps customers in lieu of cash (at market) \$ 8715 C. Securities held for particular cleared swaps customers in lieu of cash (at market) \$ 8715 C. Securities held for part	FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS		
B. Securities representing investment of cleared swaps customers' funds (at market) \$ 331,623,992   8620    C. Securities held for particular cleared swaps customers in lieu of cash (at market) \$ 331,623,992   8620    8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts  A. Cash \$ 12,858,598,045   8630    B. Securities representing investment of cleared swaps customers' funds (at market) \$ [8640    C. Securities held for particular cleared swaps customers in lieu of cash (at market) \$ [14,846,300,790   8650    9. Net settlement from (to) derivatives clearing organizations \$ [12,617,238   8660    10. Cleared swaps options  A. Value of open cleared swaps long option contracts \$ [8670    B. Value of open cleared swaps short option contracts \$ [8670    11. Net equities with other FCMs  A. Net liquidating equity \$ [8690    B. Securities representing investment of cleared swaps customers' funds (at market) \$ [8700    C. Securities representing investment of cleared swaps customers in lieu of cash (at market) \$ [8715    12. Cleared swaps customer funds on hand (describe:	7. Deposited in cleared swaps customer segregated accounts at banks		
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  8. Securities representing investment of cleared swaps customers' funds (at market)  8. Securities representing investment of cleared swaps customers' funds (at market)  8. Securities held for particular cleared swaps customers in lieu of cash (at market)  9. Net settlement from (to) derivatives clearing organizations  10. Cleared swaps options  A. Value of open cleared swaps long option contracts  B. Value of open cleared swaps short option contracts  S. Value of open cleared swaps short option contracts  S. Securities with other FCMs  A. Net liquidating equity  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers in lieu of cash (at market)  S. Securities representing investment of cleared swaps customers in lieu of cash (at market)  S. Securities representing investment of cleared swaps customers in lieu of cash (at market)  S. Securities representing investment of cleared swaps customers in lieu of cash (at market)  S. Securities representing investment of cleared swaps customers in lieu of cash (at market)  S. Securities representing investment of cleared swaps customers in lieu of cash (at market)  S. Securities representing investment of cleared swaps customers in lieu of cash (at market)  S. Securities representing investment of cleared swaps customers in lieu of cash (at market)  S. Securities representing investment of cleared swaps customers in lieu of cash (at market)  S. Securities representing investment of cleared swaps customers in lieu of cash (at	A. Cash	\$4,525,722,702	8600
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 investment of cleared swaps customers' funds (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  9. Net settlement from (to) derivatives clearing organizations:  10. Cleared swaps options  A. Value of open cleared swaps long option contracts  B. Value of open cleared swaps short option contracts  S. Ja6860  11. Net equities with other FCMs  A. Net liquidating equity  S. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities representing investment of cleared swaps customers' funds (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Secur	B. Securities representing investment of cleared swaps customers' funds (at market) · · · · · · · · · · · · · · · · · · ·	\$	8610
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts  A. Cash  B. Securities representing investment of cleared swaps customers' funds (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  9. Net settlement from (to) derivatives clearing organizations  10. Cleared swaps options  A. Value of open cleared swaps long option contracts  B. Value of open cleared swaps short option contracts  A. Net liquidating equity  S. A. Net liquidating equity  S. Securities representing investment of cleared swaps customers' funds (at market)  C. Securities representing investment of cleared swaps customers' funds (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for particular cleared swaps customers in lieu of cash (at market)  S. Securities held for p			8620
B. Securities representing investment of cleared swaps customers' funds (at market) \$ 14,846,300,790 6650	8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
C. Securities held for particular cleared swaps customers in lieu of cash (at market)  9. Net settlement from (to) derivatives clearing organizations:  10. Cleared swaps options  A. Value of open cleared swaps long option contracts:  B. Value of open cleared swaps short option contracts:  S. (12,617,238 8660)  8670  88670  8. Value of open cleared swaps short option contracts:  S. (18680)  11. Net equities with other FCMs  A. Net liquidating equity:  S. (18700)  C. Securities representing investment of cleared swaps customers' funds (at market):  C. Securities held for particular cleared swaps customers in lieu of cash (at market):  S. (18710)  12. Cleared swaps customer funds on hand (describe:  13. Total amount in cleared swaps customer segregation (add Lines 7 through 12):  S. (28714,862,767 8720)  8730  8730	A. Cash	\$12,858,598,045	8630
C. Securities held for particular cleared swaps customers in lieu of cash (at market)  9. Net settlement from (to) derivatives clearing organizations:  10. Cleared swaps options  A. Value of open cleared swaps long option contracts:  B. Value of open cleared swaps short option contracts:  S. (12,617,238 8660)  8670  88670  8. Value of open cleared swaps short option contracts:  S. (18680)  11. Net equities with other FCMs  A. Net liquidating equity:  S. (18700)  C. Securities representing investment of cleared swaps customers' funds (at market):  C. Securities held for particular cleared swaps customers in lieu of cash (at market):  S. (18710)  12. Cleared swaps customer funds on hand (describe:  13. Total amount in cleared swaps customer segregation (add Lines 7 through 12):  S. (28714,862,767 8720)  8730  8730	B. Securities representing investment of cleared swaps customers' funds (at market) · · · · · · · · · · · · · · · · · · ·	\$	8640
9. Net settlement from (to) derivatives clearing organizations:  A. Value of open cleared swaps long option contracts:  B. Value of open cleared swaps short option contracts:  S	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$14,846,300,790	8650
10. Cleared swaps options  A. Value of open cleared swaps long option contracts			
B. Value of open cleared swaps short option contracts \$ ( )8680  11. Net equities with other FCMs  A. Net liquidating equity \$ (8690)  B. Securities representing investment of cleared swaps customers' funds (at market) \$ (8700)  C. Securities held for particular cleared swaps customers in lieu of cash (at market) \$ (8710)  12. Cleared swaps customer funds on hand (describe:	10. Cleared swaps options		
B. Value of open cleared swaps short option contracts \$ ( )8680  11. Net equities with other FCMs  A. Net liquidating equity \$ (8690)  B. Securities representing investment of cleared swaps customers' funds (at market) \$ (8700)  C. Securities held for particular cleared swaps customers in lieu of cash (at market) \$ (8710)  12. Cleared swaps customer funds on hand (describe:	A. Value of open cleared swaps long option contracts · · · · · · · · · · · · · · · · · · ·	\$	8670
11. Net equities with other FCMs  A. Net liquidating equity  B. Securities representing investment of cleared swaps customers' funds (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  12. Cleared swaps customer funds on hand (describe:	B. Value of open cleared swaps short option contracts · · · · · · · · · · · · · · · · · · ·	\$ (	8680
B. Securities representing investment of cleared swaps customers' funds (at market) · · · · · \$  8700  C. Securities held for particular cleared swaps customers in lieu of cash (at market) · · · · \$  8710  12. Cleared swaps customer funds on hand (describe: ) \$  13. Total amount in cleared swaps customer segregation (add Lines 7 through 12) · · · · \$  14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13) · · · \$  8720	11. Net equities with other FCMs		
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	A. Net liquidating equity	\$	8690
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	B. Securities representing investment of cleared swaps customers' funds (at market) · · · · · · · · · · · · · · · · · · ·	\$	8700
12. Cleared swaps customer funds on hand (describe:			8710
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	12. Cleared swaps customer funds on hand (describe:)	\$	8715
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)	\$32,674,862,767	8720
			8730
			8760

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target

206,505,470 8770

Name of Firm: CITIGROUP GLOBAL MARKETS INC.

As of: 04/30/2022

excess

### STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

Items on this page to be reported by a: Futures Commission Merchant

. Amount required to be segregated in accordance with 17 CFR 32.6 · · · · · · · · · · · · · · · · · · ·	7200
2. Funds/property in segregated accounts	
A. Cash · · · · · · · \$	
B. Securities (at market value) · · · · · · · · · · · · · · · · · · ·	
C. Total funds/property in segregated accounts · · · · · · · · · · · · · · · · · · ·	7230
3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1) · · · · · · · · · · · · · · · · · ·	7240

Name of Firm: CITIGROUP GLOBAL MARKETS INC.

# STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

Items on this page to be reported by a:

Futures Commission Merchant

#### FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

Amount required to be set aside pursuant to law, rule or regulation of a for or a rule of a self-regulatory organization authorized thereunder	0 0		\$	7305
1. Net ledger balance - Foreign futures and foreign option trading - All Cus	tomers			
A. Cash			. \$	1,643,068,677 7315
B. Securities (at market)			\$	2,926,454,883 7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign	board of trade		\$	1,120,905,510 7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board	of trade		\$	34,455,417 7335
B. Market value of open contracts granted (sold) on a foreign board of tr	rade		\$	(19,549,877) 7337
4. Net equity (deficit)(add lines 1. 2. and 3.)			\$	5,705,334,610 7345
5. Accounts liquidating to a deficit and accounts with				
debit balances - gross amount	\$	55,640,464 7351		
Less: amount offset by customer owned securities	\$(	52,636,478) 7352		3,003,986 7354
6. Amount required to be set aside as the secured amount - Net Liquidating	g Equity Method	(add lines 4 and 5)	\$	5,708,338,596 7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction	on (above) or line	6	\$	5,708,338,596 7360

Name of Firm: CITIGROUP GLOBAL MARKETS INC.

# STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

Items on this page to be reported by:

**Futures Commission Merchant** 

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	589,880,273 7500	
B. Other banks qualified under 17 CFR. 30.7			
Name(s): 7510	\$	510,154,605 7520 \$	1,100,034,878 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,813,402,318 7540	
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s): 7550	\$	7560 \$	1,813,402,318 7570
3. Equities with registered futures commission merchants			
A. Cash	\$	7580	
B. Securities	\$	7590	
C. Unrealized gain (loss) on open futures contracts	\$	7600	
D. Value of long option contracts	\$	7610	
E. Value of short option contracts	\$(	) 7615 \$	7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s): 7630			
A. Cash	\$	7640	
B. Securities		7650	
C. Amount due to (from) clearing organizations - daily variation	\$	7660	
D. Value of long option contracts	\$	7670	
E. Value of short option contracts	\$(	) 7675 \$	7680
5. Amounts held by members of foreign boards of trade			
Name(s): 7690			
A. Cash	\$	900,885,772 7700	
B. Securities	\$	1,113,052,565 7710	
C. Unrealized gain (loss) on open futures contracts	\$	1,120,905,511 7720	
D. Value of long option contracts	\$	34,455,417	
E. Value of short option contracts	\$(	(19,549,877))7735 \$	3,149,749,388 7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): 7750		\$_	7760
7. Segregated funds on hand (describe:		_ )\$_	7765
8. Total funds in separate 17 CFR 30.7 accounts		\$_	6,063,186,584 7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)		\$_	354,847,988 7380
10. Management target amount for excess funds in separate 17 CFR 30.7 a	ccoun	ts\$_	186,200,000 7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (unde	r) mar	nagement target excess\$	168,647,988 7785

Name of Firm: CITIGROUP GLOBAL MARKETS INC.