

**INITIAL****End Date:6/7/2021****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:6/8/2021****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>1,634,573,766</u> [7315]                     |
|    | B. Securities (at market)   | <u>1,739,250,154</u> [7317]                     |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>527,670,742</u> [7325]                       |
| 3. | Exchange traded options   |   |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>61,077,889</u> [7335]                        |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-17,530,244</u> [7337]                       |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>3,945,042,307</u> [7345]                     |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>11,046,073</u> [7351]                        |
|    | Less: amount offset by customer owned securities  | <u>-10,753,230</u> [7352] <u>292,843</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>3,945,335,150</u> [7355]                     |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>3,945,335,150</u> [7360]                     |

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- |     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>498,938,753</u> [7500]                             |
|     | B. Other banks qualified under Regulation 30.7  | <u>596,572,972</u> [7520] <u>1,095,511,725</u> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>1,051,090,006</u> [7540]                           |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>1,051,090,006</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>765,216,918</u> [7700]                             |
|     | B. Securities   | <u>688,160,148</u> [7710]                             |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>527,670,743</u> [7720]                             |
|     | D. Value of long option contracts   | <u>61,077,889</u> [7730]                              |
|     | E. Value of short option contracts  | <u>-17,530,244</u> [7735] <u>2,024,595,454</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>4,171,197,185</u> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>225,862,035</u> [7380]                             |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <u>163,100,000</u> [7780]                             |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <u>62,762,035</u> [7785]                              |

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

1.	Net ledger balance	
	A. Cash	<u>9,765,690,826</u> [7010]
	B. Securities (at market)	<u>7,261,338,575</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-1,521,122,280</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>1,234,346,956</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-1,038,680,264</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>15,701,573,813</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>100,891,086</u> [7045]
	Less: amount offset by customer securities	<u>-100,493,732</u> [7047] <u>397,354</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>15,701,971,167</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>2,977,125,612</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>317,055,770</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>5,691,211,749</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>6,939,664,109</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>48,297,963</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>1,234,346,956</u> [7132]
	B. Value of open short option contracts	<u>-1,038,670,801</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>1,155,623</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>4,618,696</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>16,174,805,677</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>472,834,510</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>327,600,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>145,234,510</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	<u>20,281,068,534</u> [8500]
	B. Securities (at market)	<u>17,809,266,631</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>-5,508,951,784</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>32,581,383,381</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>62,891,515</u> [8560]
	Less: amount offset by customer owned securities	<u>-62,735,754</u> [8570] <u>155,761</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>32,581,539,142</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>3,437,298,605</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>224,724,329</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>11,960,406,415</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>17,584,542,302</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>45,734,084</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>33,252,705,735</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>671,166,593</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>474,600,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>196,566,593</u> [8770]