

INITIAL

End Date:11/2/2021

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:11/3/2021

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>1,550,097,983</u> [7315]
	B. Securities (at market)	<u>2,848,565,103</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>1,443,866,042</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>48,482,136</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-19,530,242</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>5,871,481,022</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>43,486,976</u> [7351]
	Less: amount offset by customer owned securities	<u>-43,171,033</u> [7352] <u>315,943</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>5,871,796,965</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>5,871,796,965</u> [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<u>765,797,418</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>1,170,072,661</u> [7520] <u>1,935,870,079</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>933,665,046</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>933,665,046</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>-81,075,386</u> [7700]
	B. Securities	<u>1,914,900,057</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>1,443,866,043</u> [7720]
	D. Value of long option contracts	<u>48,482,136</u> [7730]
	E. Value of short option contracts	<u>-19,530,242</u> [7735] <u>3,306,642,608</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>6,176,177,733</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>304,380,768</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>184,800,000</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>119,580,768</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>10,843,433,037</u></b> [7010]
	B. Securities (at market)	<b><u>7,564,726,494</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-1,426,497,782</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>4,340,532,143</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-3,467,383,853</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>17,854,810,039</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>69,227,542</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-62,418,162</u></b> [7047] <b><u>6,809,380</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>17,861,619,419</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>3,548,136,548</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>392,491,018</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>6,363,111,656</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>7,167,409,865</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>16,878,507</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>4,340,532,143</u></b> [7132]
	B. Value of open short option contracts	<b><u>-3,465,306,353</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>2,261,730</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>4,825,611</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>18,370,340,725</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>508,721,306</u></b> [7190]
15.	Management Target Amount for Excess funds in segregation	<b><u>354,900,000</u></b> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<b><u>153,821,306</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 <b><u>22,079,346,663</u></b> [8500]
	B. Securities (at market) <b><u>16,972,965,128</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <b><u>-6,904,166,177</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>32,148,145,614</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>134,203,070</u></b> [8560]
	Less: amount offset by customer owned securities <b><u>-133,648,946</u></b> [8570] <b><u>554,124</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>32,148,699,738</u></b> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <b><u>2,657,591,509</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>337,060,560</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <b><u>13,147,830,109</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>16,635,904,568</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b><u>51,957,482</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>32,830,344,228</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>681,644,490</u></b> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>463,400,000</u></b> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>218,244,490</u></b> [8770]