

**INITIAL**

**End Date:10/6/2021**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/7/2021**

**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
  - A. Cash **1,769,393,247** [7315]
  - B. Securities (at market) **2,591,518,365** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **1,282,247,303** [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **93,658,100** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-57,055,015** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **5,679,762,000** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **24,108,776** [7351]  
Less: amount offset by customer owned securities **-23,403,326** [7352] **705,450** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **5,680,467,450** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **5,680,467,450** [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
  - A. Banks located in the United States **1,694,639,632** [7500]
  - B. Other banks qualified under Regulation 30.7 **500,731,157** [7520] **2,195,370,789** [7530]
2. Securities
  - A. In safekeeping with banks located in the United States **794,825,743** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **794,825,743** [7570]
3. Equities with registered futures commission merchants
  - A. Cash **0** [7580]
  - B. Securities **0** [7590]
  - C. Unrealized gain (loss) on open futures contracts **0** [7600]
  - D. Value of long option contracts **0** [7610]
  - E. Value of short option contracts **0** [7615] **0** [7620]
4. Amounts held by clearing organizations of foreign boards of trade
  - A. Cash **0** [7640]
  - B. Securities **0** [7650]
  - C. Amount due to (from) clearing organization - daily variation **0** [7660]
  - D. Value of long option contracts **0** [7670]
  - E. Value of short option contracts **0** [7675] **0** [7680]
5. Amounts held by members of foreign boards of trade
  - A. Cash **-117,604,045** [7700]
  - B. Securities **1,796,692,622** [7710]
  - C. Unrealized gain (loss) on open futures contracts **1,282,249,857** [7720]
  - D. Value of long option contracts **93,658,100** [7730]
  - E. Value of short option contracts **-57,055,015** [7735] **2,997,941,519** [7740]
6. Amounts with other depositories designated by a foreign board of trade **0** [7760]
7. Segregated funds on hand **0** [7765]
8. Total funds in separate section 30.7 accounts **5,988,138,051** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **307,670,601** [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts **179,900,000** [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **127,770,601** [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>9,145,392,035</u></b> [7010]
	B. Securities (at market)	<b><u>7,501,058,954</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-729,618,213</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>4,053,434,641</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-3,294,584,243</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>16,675,683,174</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>304,749,033</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-147,988,941</u></b> [7047] <b><u>156,760,092</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>16,832,443,266</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>3,378,230,942</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>262,936,798</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>5,547,614,353</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>7,233,381,319</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>-17,030,460</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>4,053,434,641</u></b> [7132]
	B. Value of open short option contracts	<b><u>-3,294,006,274</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>3,020,857</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>4,740,837</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>17,172,323,013</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>339,879,747</u></b> [7190]
15.	Management Target Amount for Excess funds in segregation	<b><u>336,700,000</u></b> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<b><u>3,179,747</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>21,648,614,175</u></b> [8500]
	B. Securities (at market) <b><u>16,512,308,740</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <b><u>-6,627,397,492</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>31,533,525,423</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>119,656,724</u></b> [8560]
	Less: amount offset by customer owned securities <b><u>-119,512,749</u></b> [8570] <b><u>143,975</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>31,533,669,398</u></b> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <b><u>2,823,630,583</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>191,941,439</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <b><u>12,902,525,730</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>16,320,367,301</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b><u>-32,905,329</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>32,205,559,724</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>671,890,326</u></b> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>464,800,000</u></b> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>207,090,326</u></b> [8770]