

**INITIAL**

**End Date:10/29/2021**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:11/1/2021**

**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>1,505,757,149</u> [7315]                           |
|                                                             | B. Securities (at market)                                                                                 | <u>2,854,342,530</u> [7317]                           |
| 2.                                                          | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>1,429,800,962</u> [7325]                           |
| 3.                                                          | Exchange traded options                                                                                   |                                                       |
|                                                             | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>46,842,979</u> [7335]                              |
|                                                             | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-19,660,823</u> [7337]                             |
| 4.                                                          | Net equity (deficit) (add lines 1. 2. and 3.)                                                             | <u>5,817,082,797</u> [7345]                           |
| 5.                                                          | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>122,782,037</u> [7351]                             |
|                                                             | Less: amount offset by customer owned securities                                                          | <u>-111,016,442</u> [7352] <u>11,765,595</u> [7354]   |
| 6.                                                          | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>5,828,848,392</u> [7355]                           |
| 7.                                                          | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>5,828,848,392</u> [7360]                           |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |                                                                                                           |                                                       |
| 1.                                                          | Cash in banks                                                                                             |                                                       |
|                                                             | A. Banks located in the United States                                                                     | <u>1,172,439,831</u> [7500]                           |
|                                                             | B. Other banks qualified under Regulation 30.7                                                            | <u>779,005,514</u> [7520] <u>1,951,445,345</u> [7530] |
| 2.                                                          | Securities                                                                                                |                                                       |
|                                                             | A. In safekeeping with banks located in the United States                                                 | <u>977,764,440</u> [7540]                             |
|                                                             | B. In safekeeping with other banks qualified under Regulation 30.7                                        | <u>0</u> [7560] <u>977,764,440</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>-118,723,980</u> [7700]                            |
|                                                             | B. Securities                                                                                             | <u>1,876,578,090</u> [7710]                           |
|                                                             | C. Unrealized gain (loss) on open futures contracts                                                       | <u>1,430,074,789</u> [7720]                           |
|                                                             | D. Value of long option contracts                                                                         | <u>46,842,980</u> [7730]                              |
|                                                             | E. Value of short option contracts                                                                        | <u>-19,660,823</u> [7735] <u>3,215,111,056</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>6,144,320,841</u> [7770]                           |
| 9.                                                          | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>315,472,449</u> [7380]                             |
| 10.                                                         | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <u>188,300,000</u> [7780]                             |
| 11.                                                         | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <u>127,172,449</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>10,295,939,285</u></b> [7010]                             |
|     | B. Securities (at market)                                                                   | <b><u>7,501,806,274</u></b> [7020]                              |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-1,420,659,749</u></b> [7030]                             |
| 3.  | Exchange traded options                                                                     |                                                                 |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>4,486,247,037</u></b> [7032]                              |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-3,550,173,701</u></b> [7033]                             |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)                                                 | <b><u>17,313,159,146</u></b> [7040]                             |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>75,498,571</u></b> [7045]                                 |
|     | Less: amount offset by customer securities                                                  | <b><u>-73,508,577</u></b> [7047] <b><u>1,989,994</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)                                        | <b><u>17,315,149,140</u></b> [7060]                             |
|     | FUNDS IN SEGREGATED ACCOUNTS                                                                |                                                                 |
| 7.  | Deposited in segregated funds bank accounts                                                 |                                                                 |
|     | A. Cash                                                                                     | <b><u>3,220,683,881</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>227,489,239</u></b> [7090]                                |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                                                 |
|     | A. Cash                                                                                     | <b><u>6,253,042,678</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>7,269,481,087</u></b> [7120]                              |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-96,354,179</u></b> [7130]                                |
| 10. | Exchange traded options                                                                     |                                                                 |
|     | A. Value of open long option contracts                                                      | <b><u>4,486,247,037</u></b> [7132]                              |
|     | B. Value of open short option contracts                                                     | <b><u>-3,548,542,920</u></b> [7133]                             |
| 11. | Net equities with other FCMs                                                                |                                                                 |
|     | A. Net liquidating equity                                                                   | <b><u>2,973,122</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>4,835,948</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>17,819,855,893</u></b> [7180]                             |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>504,706,753</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>149,806,753</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>22,296,008,457</u></b> [8500]                            |
|                                     | B. Securities (at market)                                                                                                               | <b><u>17,061,656,235</u></b> [8510]                            |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps                                                                                      | <b><u>-7,396,732,808</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>31,960,931,884</u></b> [8550]                            |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount                                                       | <b><u>297,680,249</u></b> [8560]                               |
|                                     | Less: amount offset by customer owned securities                                                                                        | <b><u>-297,567,792</u></b> [8570] <b><u>112,457</u></b> [8580] |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <b><u>31,961,044,341</u></b> [8590]                            |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks                                                                        |                                                                |
|                                     | A. Cash                                                                                                                                 | <b><u>2,840,438,618</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>180,312,972</u></b> [8620]                               |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |                                                                |
|                                     | A. Cash                                                                                                                                 | <b><u>13,091,763,218</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>16,881,343,263</u></b> [8650]                            |
| 9.                                  | Net settlement from (to) derivatives clearing organizations                                                                             | <b><u>-349,858,827</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>32,643,999,244</u></b> [8720]                            |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)                                          | <b><u>682,954,903</u></b> [8730]                               |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts                                                          | <b><u>469,700,000</u></b> [8760]                               |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management                                         | <b><u>213,254,903</u></b> [8770]                               |