

SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II CSE

BROKER OR DEALER CITIGROUP GLOBAL MARKETS INC.	as of	02/28/21
---	-------	----------

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

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

1. Net ledger balance			
A. Cash		\$	9,432,318,284 7010
B. Securities (at market)			6,926,638,511 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
			(1,871,998,666) 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market			1,715,968,102 7032
B. Deduct market value of open option contracts granted (sold) on a contract market			( 1,468,674,578) 7033
4. Net equity (deficit) (add lines 1, 2, and 3)			
			14,734,251,653 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	359,916,704		7045
Less: amount offset by customer owned securities	( 359,018,859)		7047 897,845 7050
6. Amount required to be segregated (add lines 4 and 5)			
		\$	14,735,149,498 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash			3,054,153,776 7070
B. Securities representing investments of customers' funds (at market)			7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			259,210,435 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$	4,888,303,596 7100
B. Securities representing investments of customers' funds (at market)			7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			6,662,768,765 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
			298,754,660 7130
10. Exchange traded options			
A. Value of open long option contracts			1,715,968,102 7132
B. Value of open short option contracts			( 1,468,674,578) 7133
11. Net equities with other FCMs			
A. Net liquidating equity			68,708 7140
B. Securities representing investments of customers' funds (at market)			7160
C. Securities held for particular customers or option customers in lieu of cash (at market)			4,659,311 7170
12. Segregated funds on hand (describe: _____)			
			7150
13. Total amount in segregation (add lines 7 through 12)			
			15,415,212,775 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
		\$	680,063,277 7190
15. Management Target Amount for Excess funds in segregation			
		\$	459,900,000 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			
		\$	220,163,277 7198

SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II CSE

BROKER OR DEALER

CITIGROUP GLOBAL MARKETS INC.

as of 02/28/21

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

1. Amount required to be segregated in accordance with Commission regulation 32.6		\$ _____	<u>7200</u>
2. Funds in segregated accounts			
A. Cash	\$ _____	<u>7210</u>	
B. Securities (at market)	_____	<u>7220</u>	
C. Total		_____	<u>7230</u>
3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)		\$ _____	<u>7240</u>

SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II CSE

BROKER OR DEALER

CITIGROUP GLOBAL MARKETS INC.

as of 02/28/21

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS  
PURSUANT TO COMMISSION REGULATION 30.7

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	\$		7305
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers			
A. Cash	\$	1,989,139,758	7315
B. Securities (at market)		1,800,135,801	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		74,279,570	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		70,305,388	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(16,915,545)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	3,916,944,972	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	81,486,310	7351
Less: amount offset by customer owned securities		(76,555,868)	7352
		4,930,442	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	3,921,875,414	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	3,921,875,414	7360

SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II CSE

BROKER OR DEALER

CITIGROUP GLOBAL MARKETS INC.

as of 02/28/21

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS  
PURSUANT TO COMMISSION REGULATION 30.7

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	51,835,818	7500
B. Other banks qualified under Regulation 30.7			
Name(s):		389,963,213	7520
			\$ 441,799,031 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,158,696,533	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s):			7560
			1,158,696,533 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	\$	1,770,234,547	7700
B. Securities		641,439,268	7710
C. Unrealized gain (loss) on open futures contracts		74,279,571	7720
D. Value of long option contracts		70,305,388	7730
E. Value of short option contracts	(	(16,915,545)	7735
			2,539,343,229 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 section 30.7 accounts			
	\$	4,139,838,793	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	217,963,379	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	158,200,000	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	59,763,379	7785

SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II CSE

BROKER OR DEALER  
CITIGROUP GLOBAL MARKETS INC.

as of 02/28/21

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		\$ 20,269,242,817	8500
B. Securities (at market)		17,158,290,381	8510
2. Net unrealized profit (loss) in open cleared swaps		(4,897,451,360)	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)		( )	8540
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 32,530,081,838	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 334,214,036		8560
Less: amount offset by customer owned securities	( 334,090,505)		8570
		123,531	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 32,530,205,369	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 3,899,795,009	8600
B. Securities representing investments of cleared swaps customers' funds (at market)			8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		340,111,322	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		12,835,984,322	8630
B. Securities representing investments of cleared swaps customers' funds (at market)			8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		16,818,179,059	8650
9. Net settlement from (to) derivatives clearing organizations		(678,382,459)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts			8670
B. Value of open cleared swaps short option contracts		( )	8680
11. Net equities with other FCMs			
A. Net liquidating equity			8690
B. Securities representing investments 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: _____ )			8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)		\$ 33,215,687,253	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 685,481,884	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		\$ 470,400,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		\$ 215,081,884	8770