

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

BROKER OR DEALER CITIGROUP GLOBAL MARKETS INC.	as of	03/31/21
---	-------	----------

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		\$ 9,748,139,085	7010
B. Securities (at market)		7,374,876,075	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
		(1,864,188,677)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,561,751,730	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(1,216,415,232)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)			
		15,604,162,981	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	445,636,466		7045
Less: amount offset by customer owned securities	(376,663,993)	68,972,473	7050
6. Amount required to be segregated (add lines 4 and 5)			
		\$ 15,673,135,454	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		3,530,476,335	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)		332,892,037	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$ 5,193,650,545	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)		7,037,508,252	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
		(54,188,790)	7130
10. Exchange traded options			
A. Value of open long option contracts		1,561,751,730	7132
B. Value of open short option contracts		(1,216,415,232)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		268,282	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)		4,475,786	7170
12. Segregated funds on hand (describe: _____)			
			7150
13. Total amount in segregation (add lines 7 through 12)			
		16,390,418,945	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
		\$ 717,283,491	7190
15. Management Target Amount for Excess funds in segregation			
		\$ 543,200,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			
		\$ 174,083,491	7198

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

BROKER OR DEALER

CITIGROUP GLOBAL MARKETS INC.

as of 03/31/21

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 03/31/21

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	\$ 1,770,871,339	7315
B. Securities (at market)	1,905,793,968	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	75,473,899	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	46,589,759	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	(7,766,631)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$ 3,790,962,334	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 24,799,249	7351
Less: amount offset by customer owned securities	(16,392,654)	7352
	8,406,595	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 3,799,368,929	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 3,799,368,929	7360

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

BROKER OR DEALER

CITIGROUP GLOBAL MARKETS INC.

as of 03/31/21

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	\$	<u>388,013,645</u>	<u>7500</u>
B. Other banks qualified under Regulation 30.7			
Name(s): _____		<u>470,100,664</u>	<u>7520</u>
	\$		<u>858,114,309</u>
2. Securities			
A. In safekeeping with banks located in the United States	\$	<u>1,023,143,097</u>	<u>7540</u>
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): _____		<u>7550</u>	<u>7560</u>
			<u>1,023,143,097</u>
3. Equities with registered futures commission merchants			
A. Cash	\$	<u>7580</u>	
B. Securities		<u>7590</u>	
C. Unrealized gain (loss) on open futures contracts		<u>7600</u>	
D. Value of long option contracts		<u>7610</u>	
E. Value of short option contracts	(<u>7615</u>	<u>7620</u>
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s): _____		<u>7630</u>	
A. Cash	\$	<u>7640</u>	
B. Securities		<u>7650</u>	
C. Amount due to (from) clearing organizations - daily variation		<u>7660</u>	
D. Value of long option contracts		<u>7670</u>	
E. Value of short option contracts	(<u>7675</u>	<u>7680</u>
5. Amounts held by members of foreign boards of trade			
Name(s): _____		<u>7690</u>	
A. Cash	\$	<u>1,146,989,526</u>	<u>7700</u>
B. Securities		<u>882,650,871</u>	<u>7710</u>
C. Unrealized gain (loss) on open futures contracts		<u>75,473,900</u>	<u>7720</u>
D. Value of long option contracts		<u>46,589,759</u>	<u>7730</u>
E. Value of short option contracts	(<u>(7,766,631)</u>	<u>7735</u>
			<u>2,143,937,425</u>
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): _____		<u>7750</u>	<u>7760</u>
7. Segregated funds on hand (describe: _____)			
			<u>7765</u>
8. Total funds in separate section 30.7 accounts			
	\$	<u>4,025,194,831</u>	<u>7770</u>
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	<u>225,825,902</u>	<u>7380</u>
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	<u>158,200,000</u>	<u>7780</u>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	<u>67,625,902</u>	<u>7785</u>

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

BROKER OR DEALER

CITIGROUP GLOBAL MARKETS INC.

as of 03/31/21

COMPUTATION OF CFTC MINIMUM NET CAPITAL REQUIREMENT

Net Capital required

A. Risk-Based Requirement

i. Amount of Customer Risk

Maintenance Margin requirement 39,646,427,502 7415

ii. Enter 8% of line A.i

3,171,714,200 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 5,546,957,348 7435

iv. Enter 8% of line A.iii

443,756,588 7445

v. Add lines A.ii and A.iv.

3,615,470,788 7455

B. Minimum Dollar Amount Requirement

1,000,000 7465

C. Other NFA Requirement

7475

D. Minimum CFTC Net Capital Requirement.

Enter the greatest of lines A, B or C

3,615,470,788 7490

Note: If amount on Line D (7490) is greater than minimum net capital requirement computed on Line 3760 (Page 6) then enter this greater amount on Line 3760. The greater of the amount required by SEC or CFTC is the minimum net capital requirement.

CFTC Early Warning Level

3,977,017,867 7495

Note: If the Minimum Net Capital Requirement computed on Line D (7490) is:

- (1) Risk Based Requirement, enter 110% of Line A (7455), or
- (2) Minimum Dollar Requirement of \$1,000,000 enter 150% of Line B (7465), or
- (3) Minimum Dollar Requirement of \$20,000,000 for FCMs offering or engaging in retail forex transactions or Retail Foreign Exchange Dealers ("RFED"), enter 110% of Line B (7465), or
- (4) Other NFA Requirement of \$20,000,000 plus five percent of the FCM's offering or engaging in retail forex transactions or Retail Foreign Exchange Dealers ("RFED") total retail forex obligations in excess of \$10,000,000 enter 110% of Line C (7475), or
- (5) Other NFA Requirement, enter 150% of Line C (7475).

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

BROKER OR DEALER
CITIGROUP GLOBAL MARKETS INC.

as of 03/31/21

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	\$	18,461,899,579	8500
B. Securities (at market)		16,478,369,663	8510
2. Net unrealized profit (loss) in open cleared swaps		(3,006,116,341)	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)	\$	31,934,152,901	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	50,596,137	8560
Less: amount offset by customer owned securities		(50,402,796)	8570
		193,341	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	31,934,346,242	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	2,934,400,721	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)		993,597,000	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		13,024,444,155	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)		15,484,772,663	8650
9. Net settlement from (to) derivatives clearing organizations		163,646,719	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)	\$	32,600,861,258	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	666,515,016	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$	461,300,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$	205,215,016	8770