

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

**BROKER OR DEALER:**

CITIGROUP GLOBAL MARKETS INC.

as of: 10/31/2021

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance				
A. Cash			\$ 10,297,349,710	7010
B. Securities (at market)			7,501,806,274	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(1,420,646,176)	7030
3. Exchange traded options				
A. Add: Market value of open option contracts purchased on a contract market			4,486,247,037	7032
B. Deduct Market value of open option contracts granted (sold) on a contract market			(3,550,173,701)	7033
4. Net equity (deficit) (total of Lines 1, 2 and 3)			17,314,583,144	7040
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	75,498,571	7045		
Less: amount offset by customer owned securities	(73,508,576)	7047	1,989,995	7050
6. Amount required to be segregated (add Lines 4 and 5)			\$ 17,316,573,139	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts				
A. Cash			3,220,700,989	7070
B. Securities representing investments of customers' funds (at market)			0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			227,489,239	7090
8. Margin on deposit with derivatives clearing organizations of contract markets				
A. Cash			6,253,046,863	7100
B. Securities representing investments of customers' funds (at market)			0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			7,269,481,087	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			(94,057,461)	7130
10. Exchange traded options				
A. Value of open long option contracts			4,486,247,037	7132
B. Value of open short option contracts			(3,548,542,920)	7133
11. Net equities with other FCMs				
A. Net liquidating equity			2,973,122	7140
B. Securities representing investments of customers' funds (at market)			0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)			4,835,948	7170
12. Segregated funds on hand (describe: )			0	7150
13. Total amount in segregation (add Lines 7 through 12)			17,822,173,904	7180
14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13)			\$ 505,600,765	7190
15. Management target amount for excess funds in segregation			354,900,000	7194
16. Excess (deficiency) funds in segregation over (under) management target amount excess			150,700,765	7198

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**STATEMENT OF CLEARED SWAPS 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			\$ 22,288,287,311	8500
B. Securities (at market)			17,061,656,235	8510
2. Net unrealized profit (loss) in open cleared swaps			(7,396,956,480)	8520
3. Cleared swaps options				
A. Market value of open cleared swaps option contracts purchased			0	8530
B. Market value of open cleared swaps option contracts granted (sold)			0	8540
4. Net equity (deficit) (add lines 1, 2 and 3)			31,952,987,066	8550
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	\$ 297,688,624	8560		
Less: amount offset by customer owned securities	(297,576,164)	8570	112,460	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)			31,953,099,526	8590

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash			\$ 2,840,852,083	8600
B. Securities representing investments of cleared swaps customers' funds (at market)			0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)			180,312,972	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts				
A. Cash			13,091,763,225	8630
B. Securities representing investments of cleared swaps customers' funds (at market)			0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)			16,881,343,263	8650
9. Net settlement from (to) derivatives clearing organizations			(350,411,094)	8660
10. Cleared swaps options				
A. Value of open cleared swaps long option contracts			0	8670
B. Value of open cleared swaps short option contracts			0	8680
11. Net equities with other FCMs				
A. Net liquidating equity			0	8690
B. Securities representing investments of cleared swaps customers' funds (at market)			0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)			0	8710
12. Cleared swaps customer funds on hand (describe: )			0	8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)			32,643,860,449	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)			\$ 690,760,923	8730
15. Management target Amount for Excess funds in cleared swaps segregated accounts			\$ 469,700,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess			\$ 221,060,923	8770

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

1. Amount required to be segregated in accordance with 17 CFR 32.6		\$ 0	7200
2. Funds/property in segregated accounts			
A. Cash	\$ 0		7210
B. Securities (at market value)	0		7220
C. Total funds/property in segregated accounts		0	7230
3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)		\$ 0	7240

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**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

		\$ 0	7305
1. Net ledger balance - Foreign futures and foreign options trading - All customers			
A. Cash		\$ 1,501,396,473	7315
B. Securities (at market)		\$ 2,854,342,531	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		\$ 1,429,824,998	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		\$ 46,842,979	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade		\$(19,660,823)	7337
4. Net equity (deficit) (add Lines 1, 2, and 3)		\$ 5,812,746,158	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 122,782,045		7351
Less: Amount offset by customer owned securities	\$(111,016,448)	\$ 11,765,597	7354
6. Amount required to be set aside as the secured amount - Net liquidating equity method (add Lines 4 and 5)		\$ 5,824,511,755	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6.		\$ 5,824,511,755	7360

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

**FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS**

1. Cash in banks			
A. Banks located in the United States	\$ 1,172,436,726	7500	
B. Other banks qualified under 17 CFR. 30.7			
Name(s): <u>See Attached</u>	779,022,196	7520	\$ 1,951,458,922
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$ 977,764,442	7540	
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s): <u>See Attached</u>	0	7560	977,764,442
			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			
Name(s): _		7630	
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			
Name(s): <u>See Attached</u>		7690	
A. Cash	\$(118,904,781)	7700	
B. Securities	1,876,578,089	7710	
C. Unrealized gain (loss) on open futures contracts	1,430,098,825	7720	
D. Value of long option contracts	46,842,980	7730	
E. Value of short option contracts	(19,660,823)	7735	3,214,954,290
			7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): _		7750	0
			7760
7. Segregated funds on hand (describe): _			
			0
			7765
8. Total funds in separate 17 CFR 30.7 accounts			
			\$ 6,144,177,654
			7770
9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360)			
			319,665,899
			7380
10. Management target amount for excess funds in separate 17 CFR 30. 7 accounts			
			188,300,000
			7780
11. Excess (deficiency) funds in separate 17 CFR 30. 7 accounts over (under) management target excess			
			131,365,899
			7785