

INITIAL

End Date:9/14/2021

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:9/15/2021

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                           | 0 [7305]  |
|  | A. Cash   | <u>1,713,382,871</u> [7315]                           |
|  | B. Securities (at market)   | <u>2,119,664,121</u> [7317]                           |
| 2.   | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>872,518,610</u> [7325]                             |
| 3.   | Exchange traded options   |   |
|  | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>66,253,365</u> [7335]                              |
|  | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-37,182,054</u> [7337]                             |
| 4.   | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>4,734,636,913</u> [7345]                           |
| 5.   | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>28,319,610</u> [7351]                              |
|  | Less: amount offset by customer owned securities  | <u>-13,059,093</u> [7352] <u>15,260,517</u> [7354]    |
| 6.   | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>4,749,897,430</u> [7355]                           |
| 7.   | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>4,749,897,430</u> [7360]                           |
| FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS |   |   |
| 1.   | Cash in banks   |   |
|  | A. Banks located in the United States   | <u>797,475,774</u> [7500]                             |
|  | B. Other banks qualified under Regulation 30.7  | <u>505,597,941</u> [7520] <u>1,303,073,715</u> [7530] |
| 2.   | Securities  |   |
|  | A. In safekeeping with banks located in the United States   | <u>801,691,052</u> [7540]                             |
|  | B. In safekeeping with other banks qualified under Regulation 30.7  | 0 [7560] <u>801,691,052</u> [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   | <u>713,219,619</u> [7700]                             |
|  | B. Securities   | <u>1,317,973,069</u> [7710]                           |
|  | C. Unrealized gain (loss) on open futures contracts   | <u>872,517,201</u> [7720]                             |
|  | D. Value of long option contracts   | <u>66,253,365</u> [7730]                              |
|  | E. Value of short option contracts  | <u>-37,182,054</u> [7735] <u>2,932,781,200</u> [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   | <u>5,037,545,967</u> [7770]                           |
| 9.   | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>287,648,537</u> [7380]                             |
| 10.  | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <u>165,900,000</u> [7780]                             |
| 11.  | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <u>121,748,537</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>8,242,831,077</u></b> [7010]                              |
|     | B. Securities (at market)   | <b><u>7,887,578,453</u></b> [7020]                              |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>422,709,388</u></b> [7030]                                |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>2,819,966,119</u></b> [7032]                              |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-2,170,136,115</u></b> [7033]                             |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>17,202,948,922</u></b> [7040]                             |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>108,139,215</u></b> [7045]                                |
|     | Less: amount offset by customer securities  | <b><u>-99,557,746</u></b> [7047] <b><u>8,581,469</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>17,211,530,391</u></b> [7060]                             |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>2,897,033,914</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>555,091,633</u></b> [7090]                                |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>6,166,298,097</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>7,327,553,668</u></b> [7120]                              |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>110,688,240</u></b> [7130]                                |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>2,819,966,119</u></b> [7132]                              |
|     | B. Value of open short option contracts   | <b><u>-2,169,831,896</u></b> [7133]                             |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>922,586</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>4,933,152</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>17,712,655,513</u></b> [7180]                             |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>501,125,122</u></b> [7190]                                |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>345,800,000</u></b> [7194]                                |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>155,325,122</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>21,887,301,106</u></b> [8500]  |
|                                     | B. Securities (at market) <b><u>17,043,520,395</u></b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>-7,766,968,594</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>31,163,852,907</u></b> [8550]   |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>208,850,885</u></b> [8560]               |
|                                     | Less: amount offset by customer owned securities <b><u>-208,436,781</u></b> [8570] <b><u>414,104</u></b> [8580]                  |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>31,164,267,011</u></b> [8590]             |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts  |
|                                     | Deposited in cleared swaps customer segregated accounts at banks   |
|                                     | A. Cash <b><u>2,615,796,930</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>257,042,716</u></b> [8620]           |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                         |
|                                     | A. Cash <b><u>12,608,637,540</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>16,786,477,679</u></b> [8650]        |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>-450,131,266</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>31,817,823,599</u></b> [8720]                  |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>653,556,588</u></b> [8730]  |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>456,400,000</u></b> [8760]                  |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>197,156,588</u></b> [8770] |