

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

**BROKER OR DEALER:**

CITIGROUP GLOBAL MARKETS INC.

as of: 07/31/2021

**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			\$ 7,592,306,916	7010
B. Securities (at market)			7,149,169,049	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			896,269,871	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			1,722,739,663	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(1,348,464,213)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)			16,012,021,286	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	95,034,005	7045		
Less: amount offset by customer securities	(94,684,657)	7047	349,348	7050
6. Amount required to be segregated (add lines 4 and 5)			\$ 16,012,370,634	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts				
A. Cash			2,932,784,264	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)			309,225,975	7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash			6,058,471,396	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)			6,835,015,151	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			(20,949,869)	7130
10. Exchange traded options				
A. Value of open long option contracts			1,722,634,975	7132
B. Value of open short option contracts			(1,348,208,994)	7133
11. Net equities with other FCMs				
A. Net liquidating equity			(604,828)	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)			4,927,923	7170
12. Segregated funds on hand (describe: )			0	7150
13. Total amount in segregation (add lines 7 through 12)			16,493,295,993	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$ 480,925,359	7190
15. Management Target Amount for Excess funds in segregation			324,100,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			156,825,359	7198

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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 Commission regulation 32.6		\$ 0.00	7200
2. Funds in segregated accounts			
A. Cash	\$ 0		7210
B. Securities (at market)	0		7220
C. Total		0.00	7230
3. Excess (deficiency) funds in segregation (subtract line 1. from line 2.C.)		\$ 0.00	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		\$ 1,672,782,600	7315
B. Securities (at market)		\$ 2,277,129,644	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		\$ 243,687,205	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		\$ 56,912,730	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade		\$(29,623,441)	7337
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 4,220,888,738	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 27,502,341		7351
Less: amount offset by customer owned securities	\$(27,113,733)		7352
		\$ 388,608	7354
6. Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)		\$ 4,221,277,346	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.		\$ 4,221,277,346	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 REGULATION 30.7 ACCOUNTS**

1. Cash in banks					
A. Banks located in the United States		\$ 660,600,537	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7510	397,657,138	7520	\$ 1,058,257,675	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 1,173,819,815	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	1,173,819,815	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		\$ 903,204,439	7700		
B. Securities		1,103,309,829	7710		
C. Unrealized gain (loss) on open futures contracts		243,687,204	7720		
D. Value of long option contracts		56,912,730	7730		
E. Value of short option contracts		(29,623,441)	7735	2,277,490,761	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 section 30.7 accounts				\$ 4,509,568,251	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				288,290,905	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts				161,700,000	7780
11. Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target Amount				126,590,905	7785

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as of: 07/31/2021

**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		\$ 22,697,507,499	8500
B. Securities (at market)		17,513,555,897	8510
2. Net unrealized profit (loss) in open cleared swaps		(8,284,176,565)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		0	8530
B. Market value of open cleared swaps granted (sold)		0	8540
4. Net equity (deficit) (add lines 1, 2 and 3)		31,926,886,831	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$ 222,720,645	8560	
Less: amount offset by customer securities	(220,927,970)	8570	
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		1,792,675	8580
		31,928,679,506	8590

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 2,772,600,822	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)		164,883,341	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		12,663,602,072	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)		17,348,672,556	8650
9. Net settlement from (to) derivatives clearing organizations		(344,895,842)	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)		32,604,862,949	8720
14. Excess (deficiency) funds in customer segregation (subtract line 6 from line 13)		\$ 676,183,443	8730
15. Management target Amount for Excess funds in cleared swaps segregated accounts		\$ 471,100,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregation over (under) Management Target Excess		\$ 205,083,443	8770