

**INITIAL**

**End Date:7/30/2021**

**Firm Name:Citigroup Global Markets Inc.**

**Form:Daily Seg - FOCUS II**

**Submit Date:8/2/2021**

**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	<b>0</b> [7305]
	A. Cash	<b><u>1,672,820,274</u></b> [7315]
	B. Securities (at market)	<b><u>2,277,129,644</u></b> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<b><u>243,675,378</u></b> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<b><u>56,912,730</u></b> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<b><u>-29,623,441</u></b> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<b><u>4,220,914,585</u></b> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<b><u>27,502,426</u></b> [7351]
	Less: amount offset by customer owned securities	<b><u>-27,113,726</u></b> [7352] <b><u>388,700</u></b> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<b><u>4,221,303,285</u></b> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<b><u>4,221,303,285</u></b> [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1.	Cash in banks	
	A. Banks located in the United States	<b><u>660,605,729</u></b> [7500]
	B. Other banks qualified under Regulation 30.7	<b><u>397,337,572</u></b> [7520] <b><u>1,057,943,301</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>1,173,819,815</u></b> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<b><u>0</u></b> [7560] <b><u>1,173,819,815</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>903,238,631</u></b> [7700]
	B. Securities	<b><u>1,103,309,829</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>243,675,377</u></b> [7720]
	D. Value of long option contracts	<b><u>56,912,730</u></b> [7730]
	E. Value of short option contracts	<b><u>-29,623,441</u></b> [7735] <b><u>2,277,513,126</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>4,509,276,242</u></b> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<b><u>287,972,957</u></b> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<b><u>161,700,000</u></b> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<b><u>126,272,957</u></b> [7785]

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

1.	Net ledger balance	
	A. Cash	<b><u>7,590,565,913</u></b> [7010]
	B. Securities (at market)	<b><u>7,149,169,049</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>896,294,888</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>1,722,739,663</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-1,348,464,213</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>16,010,305,300</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>95,034,178</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-94,684,830</u></b> [7047] <b><u>349,348</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>16,010,654,648</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>2,932,763,091</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>309,225,975</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>6,058,471,362</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>6,835,015,151</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>-20,950,009</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>1,722,634,975</u></b> [7132]
	B. Value of open short option contracts	<b><u>-1,348,208,994</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>-604,828</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>4,927,923</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>16,493,274,646</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>482,619,998</u></b> [7190]
15.	Management Target Amount for Excess funds in segregation	<b><u>324,100,000</u></b> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<b><u>158,519,998</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>22,697,012,032</u></b> [8500]
	B. Securities (at market) <b><u>17,513,555,897</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <b><u>-8,283,802,485</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>31,926,765,444</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>222,681,432</u></b> [8560]
	Less: amount offset by customer owned securities <b><u>-220,888,757</u></b> [8570] <b><u>1,792,675</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>31,928,558,119</u></b> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts
7.	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <b><u>2,771,678,733</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>164,883,341</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <b><u>12,663,902,408</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>17,348,672,556</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b><u>-344,897,382</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>32,604,239,656</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>675,681,537</u></b> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>471,100,000</u></b> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>204,581,537</u></b> [8770]