INITIAL End Date:3/12/2021 Firm Name:Citigroup Global Markets Inc. Form:Daily Seg - FOCUS II Submit Date:3/15/2021 Daily Segregation - 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 - Al Customers 1.744,0726,181 [7315] 2. A Cash 1.744,0726,181 [7315] 2. Securities (at market) 1.7452,450,982 [7317] 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 54,082,724 [7337] 3. Market value of open option contracts purchased on a foreign board of trade 54,002,724 [7337] 4. Net equity (definit) (add lines 1.2, and 3.) 3806,31573 [7345] 5. Account liquidating to a deficit and account with a debit balances - gross amount 22,275,243 [7351] 1. Cass: amount offset by customer owned securities 22,318,652,241 [7356] 6. Amount required to be set aside pursuant to foreign jurisdiction (above) or line 3,805,155,262 [7360] 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 3,855,522,251 [7500] 8. Ober banks qualified under Regulation 30.7 (9,7550) [303,153,281 [7540] 9. Securities 1.0745,152,981 [7540] 8. Distribus Mit banks located in the United States 1.07551,091,153,017,150 9. Securities (17650) 9. Securities (2761) 9. Securities (2761) 9. Cash (7760) 9		Foreign Futures and Foreign Options Secured Amounts	
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	11.		

INITIAL End Date:3/12/2021 Firm Name: Citigroup Global Markets Inc. Form:Daily Seg - FOCUS II Submit Date:3/15/2021 **Daily Segregation - Segregation Statement** SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) 1. Net ledger balance A. Cash 9,960,111,055 [7010] B. Securities (at market) 7,149,739,723 [7020] 2. Net unrealized profit (loss) in open futures contracts traded on a contract market <u>-2,967,149,023</u> [7030] 3. Exchange traded options A. Add market value of open option contracts purchased on a contract market 1,877,239,057 [7032] -1,536,257,942 [7033] B. Deduct market value of open option contracts granted (sold) on a contract market 4. Net equity (deficit) (add lines 1, 2 and 3) 14,483,682,870 [7040] 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 631,164,506 [7045] Less: amount offset by customer securities -592,231,926 [7047] 38,932,580 [7050] 6. Amount required to be segregated (add lines 4 and 5) 14,522,615,450 [7060] FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash 2,849,550,529 [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 268,880,929 [7090] market) 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash 4,980,496,242 [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 6,876,363,937 [7120] market) 9. Net settlement from (to) derivatives clearing organizations of contract markets -142,602,052 [7130] 10. Exchange traded options A. Value of open long option contracts 1,877,239,057 [7132] B. Value of open short option contracts -1,536,257,942 [7133] 11. Net equities with other FCMs A. Net liquidating equity -18,048 [7140] B. Securities representing investments of customers' funds (at market) <u>0</u> [7160] C. Securities held for particular customers or option customers in lieu of cash (at 4,494,857 [7170] market) 12. Segregated funds on hand **0** [7150] 13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)

- 15. Management Target Amount for Excess funds in segregation
- 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess

15,178,147,509 [7180] 655,532,059 [7190] 487,200,000 [7194] 168,332,059 [7198]

INITIAL End Date:3/12/2021 Firm Name:Citigroup Global Markets Inc. Form:Daily Seg - FOCUS II Submit Date:3/15/2021 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	19,734,663,928 [8500]
	B. Securities (at market)	17,273,549,686 [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>-3,639,906,619</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>33,368,306,995</u> [8550]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>239,465,449</u> [8560]
	Less: amount offset by customer owned securities	<u>-238,538,095</u> [8570] <u>927,354</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>33,369,234,349</u> [8590]
_	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>3,282,366,436</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
•	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>262,544,024</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	
	segregated accounts	
	A. Cash	12,504,130,629 [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8640]
0	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>17,011,005,662</u> [8650]
9. 10	Net settlement from (to) derivatives clearing organizations	<u>1,003,086,525</u> [8660]
10.	Cleared swaps options	a [0.070]
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
11.	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
	Net equities with other FCMs A. Net liquidating equity	0 [9600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8690] <u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>∽</u> <u>0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>34,063,133,276</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from	<u>693,898,927</u> [8730]
	line 13)	<u></u> [00]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	477,400,000 [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)	216,498,927 [8770]
	Management	