<table>
<thead>
<tr>
<th>Futures Commission Merchant / Retail Foreign Exchange Dealer</th>
<th>Depository</th>
<th>As of Date</th>
<th>Adjusted Net Capital</th>
<th>Net Capital Requirement</th>
<th>Excess Net Capital</th>
<th>Customers’ Assets in Seg</th>
<th>Customers’ Seg Requested NFA Excl/C</th>
<th>Excess/Deficit Funds in Seg</th>
<th>Target Reserve Required in Seg</th>
<th>Funds in Separate Sections 26.7</th>
<th>Customer Amount of Reserve in Separate Sections 26.7</th>
<th>Target Residual Amount in Separate Segs by Legal Entity</th>
<th>FCM/CPO in Compliance with 26.7</th>
<th>Target Reserve Amount in Separate Segs by Legal Entity</th>
<th>Total Amount of Retail Forex Obligation</th>
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<tr>
<td>BAYBONDER CAPITAL LLC</td>
<td>CITIGROUP GLOBAL MARKETS INC FCM BD NFA</td>
<td>06/30/2021</td>
<td>138,498,352</td>
<td>122,342,818</td>
<td>16,155,534</td>
<td>4,334,374,405</td>
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SELECTED FCM FINANCIAL DATA AS OF
July 26, 2021
FROM REPORTS FILED BY

July 26, 2021

From reports filed by futures commission merchants (FCMs) registered with the Commodity Futures Trading Commission (CFTC) as of July 26, 2021.

- **FCM**: Futures Commission Merchant that is registered with the Commodity Futures Trading Commission (CFTC).
- **BD**: The FCM is also registered as a broker-dealer with the Financial Industry Regulatory Authority (FINRA).
- **RFED**: The FCM is also registered as a Retail Foreign Exchange Dealer.
- **FCMRFD**: The FCM is registered as a Retail Foreign Exchange Dealer (RFED) and a Futures Commission Merchant (FCM).
- **DSRO**: Designated Self-Regulatory Organization.

### Definitions

- **Net Capital Requirement (NCR)**: The minimum amount of capital that an FCM must maintain to ensure that it can honor its obligations to its customers. The net capital requirement is the sum of:
  - 8% of total customer risk and maintenance margins;
  - 8% of total non-customer risk and maintenance margins;
  - The amount of capital required by a registered futures association under Rule 15c3-1 of the Securities and Exchange Commission.

### Calculation

1. **Net Capital Calculation**: The net capital of an FCM is calculated as the difference between the firm's net capital and its total capital requirements. The net capital is the amount of funds that can be used to support the FCM's operations.

2. **Excess Net Capital**: Excess net capital is the amount of funds an FCM has after meeting its capital requirements. Excess net capital is the net capital of an FCM above the required amount.

3. **Deficient Funds**: Deficient funds are the difference between the required net capital and the actual net capital. A deficiency occurs when the actual net capital is below the required amount.

4. **Customer Segregated Accounts**: Customer segregated accounts are funds held in trust for customers in compliance with Section 4d of the Commodity Exchange Act.

5. **Firm Segregated Accounts**: Firm segregated accounts are funds held in trust for the firm's own operations.

6. **Firm Segregated Accounts for Customers Who Trade Cleared Swaps**: Firm segregated accounts for customers who trade cleared swaps are funds held in trust for such customers in compliance with Part 30 of the Commodity Exchange Act.

### Notes

- **(a)**: The NCR for an FCM is based on the total amount of funds that are available for trading, and this amount is adjusted for the firm's risk profile.

- **(b)**: A firm's net capital is the sum of all accounts that contain a net profit or loss.

- **(c)**: Excess net capital is adjusted net capital, less the firm's net capital requirement.

- **(d)**: Excess net capital represents the target excess of segregated accounts above the customer amount.

- **(e)**: This represents the amount of funds an FCM is required to segregate for customers who trade cleared swaps.

- **(f)**: This represents the portion of funds in segregated accounts that are not required to be segregated.

- **(g)**: This represents the portion of funds in segregated accounts that are set aside for specific purposes.

- **(h)**: This represents the total amount of funds that would be obtained by combining the segregated funds held by an FCM and its affiliated entities or any other entity.

- **(i)**: This represents the total amount of funds at an FCM, FCMRFD, or SD that would be obtained by combining the segregated funds held by an FCM and its affiliated entities or any other entity.

- **(j)**: This represents the amount of funds an FCM is required to segregate for customers who trade retail forex accounts.

- **(k)**: This represents the amount of funds an FCM is required to segregate for customers who trade cleared swaps.

- **(l)**: Excess net capital is adjusted net capital, less the firm's net capital requirement.

- **(m)**: This represents the total amount of funds at an FCM, FCMRFD, or SD that would be obtained by combining the segregated funds held by an FCM and its affiliated entities or any other entity.

- **(n)**: This represents the amount of funds an FCM is required to segregate for customers who trade retail forex accounts.

- **(o)**: This represents the amount of funds an FCM is required to segregate for customers who trade cleared swaps.

- **(p)**: Excess net capital represents the target excess of segregated accounts above the cleared swap amount.