

**INITIAL****End Date:2/21/2025****Firm Name:Citigroup Global Markets Inc****Form:Daily Seg - FOCUS II - Daily****Submit Date:2/24/2025****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	<u>0</u> [7305]
	A. Cash	<u>841,782,143</u> [7315]
	B. Securities (at market)	<u>2,539,352,711</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>732,350,281</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>7,307,164</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-7,091,893</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>4,113,700,406</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>176,487,808</u> [7351]
	Less: amount offset by customer owned securities	<u>-174,114,221</u> [7352] <u>2,373,587</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>4,116,073,993</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>4,116,073,993</u> [7360]
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>		
1.	Cash in banks	
	A. Banks located in the United States	<u>61,491,566</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>237,739,098</u> [7520] <u>299,230,664</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>769,167,622</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>769,167,622</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>0</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>0</u> [7615] <u>0</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>854,389,958</u> [7700]
	B. Securities	<u>1,770,185,089</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>732,295,065</u> [7720]
	D. Value of long option contracts	<u>7,307,164</u> [7730]
	E. Value of short option contracts	<u>-7,091,893</u> [7735] <u>3,357,085,383</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>4,425,483,669</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>309,409,676</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>159,600,000</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>149,809,676</u> [7785]

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

1.	Net ledger balance	
	A. Cash	<u>8,124,448,225</u> [7010]
	B. Securities (at market)	<u>9,332,369,886</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-1,125,559,418</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>1,632,061,913</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-1,202,006,027</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>16,761,314,579</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>679,369,101</u> [7045]
	Less: amount offset by customer securities	<u>-678,692,386</u> [7047] <u>676,715</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>16,761,991,294</u> [7060]
FUNDS IN SEGREGATED ACCOUNTS		
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>817,429,221</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,003,683,289</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>4,560,936,080</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,350,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>8,328,686,597</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-233,093,381</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>1,632,061,913</u> [7132]
	B. Value of open short option contracts	<u>-1,202,006,027</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>1,131,401</u> [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 market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>17,258,829,093</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>496,837,799</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>342,300,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>154,537,799</u> [7198]
	Excess	

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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	<u><b>6,087,959,812</b></u> [8500]
	B. Securities (at market)	<u><b>15,888,800,312</b></u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u><b>7,719,340,160</b></u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u><b>0</b></u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u><b>0</b></u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u><b>29,696,100,284</b></u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u><b>392,834,499</b></u> [8560]
	Less: amount offset by customer owned securities	<u><b>-392,320,452</b></u> [8570] <u><b>514,047</b></u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u><b>29,696,614,331</b></u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u><b>1,167,096,409</b></u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u><b>0</b></u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u><b>1,440,142,797</b></u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u><b>11,225,052,951</b></u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u><b>2,500,000,000</b></u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u><b>14,448,657,515</b></u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u><b>-444,219,590</b></u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u><b>0</b></u> [8670]
	B. Value of open cleared swaps short option contracts	<u><b>0</b></u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u><b>0</b></u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u><b>0</b></u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u><b>0</b></u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u><b>0</b></u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u><b>0</b></u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u><b>0</b></u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u><b>30,336,730,082</b></u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u><b>640,115,751</b></u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u><b>443,100,000</b></u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u><b>197,015,751</b></u> [8770]