

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

BROKER OR DEALER:

CITIGROUP GLOBAL MARKETS INC.

as of: 02/28/2025

**STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES**

SEGREGATION REQUIREMENTS

1.	Net ledger balance			
	A. Cash		\$ 8,522,837,973	7010
	B. Securities (at market)		9,261,249,672	7020
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market		(886,314,312)	7030
3.	Exchange traded options			
	A. Add: Market value of open option contracts purchased on a contract market		1,638,837,623	7032
	B. Deduct Market value of open option contracts granted (sold) on a contract market		(1,216,839,346)	7033
4.	Net equity (deficit) (total of Lines 1, 2 and 3)		17,319,771,610	7040
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	261,396,715	7045	
	Less: amount offset by customer owned securities	(260,627,692)	7047	
			769,023	7050
6.	Amount required to be segregated (add Lines 4 and 5)		\$ 17,320,540,633	7060

FUNDS IN SEGREGATED ACCOUNTS

7.	Deposited in segregated funds bank accounts			
	A. Cash		937,576,144	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)		1,232,193,269	7090
8.	Margin on deposit with derivatives clearing organizations of contract markets			
	A. Cash		4,617,687,617	7100
	B. Securities representing investments of customers' funds (at market)		2,250,000,000	7110
	C. Securities held for particular customers or option customers in lieu of cash (at market)		8,029,056,403	7120
9.	Net settlement from (to) derivatives clearing organizations of contract markets		336,872,875	7130
10.	Exchange traded options			
	A. Value of open long option contracts		1,638,837,623	7132
	B. Value of open short option contracts		(1,216,839,346)	7133
11.	Net equities with other FCMs			
	A. Net liquidating equity		3,217,713	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)		0	7170
12.	Segregated funds on hand (describe:)		0	7150
13.	Total amount in segregation (add Lines 7 through 12)		17,828,602,298	7180
14.	Excess (deficiency) funds in segregation (subtract Line 6 from Line 13)		\$ 508,061,665	7190
15.	Management target amount for excess funds in segregation		346,500,000	7194
16.	Excess (deficiency) funds in segregation over (under) management target amount excess		161,561,665	7198

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**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		\$ 7,005,506,865	8500
	B. Securities (at market)		15,973,924,694	8510
2.	Net unrealized profit (loss) in open cleared swaps		6,554,946,408	8520
3.	Cleared swaps options			
	A. Market value of open cleared swaps option contracts purchased		0	8530
	B. Market value of open cleared swaps option contracts granted (sold)		0	8540
4.	Net equity (deficit) (add lines 1, 2 and 3)		29,534,377,967	8550
5.	Accounts liquidating to a deficit and accounts with debit balances			
	- gross amount	\$ 218,347,147	8560	
	Less: amount offset by customer owned securities	(217,782,448)	8570	
			564,699	8580
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		29,534,942,666	8590

Funds in Cleared Swaps Customer Segregated Accounts

7.	Deposited in cleared swaps customer segregated accounts at banks			
	A. Cash		\$ 899,525,627	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)		1,614,135,999	8620
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
	A. Cash		11,116,371,865	8630
	B. Securities representing investments of cleared swaps customers' funds (at market)		2,500,000,000	8640
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)		14,359,788,695	8650
9.	Net settlement from (to) derivatives clearing organizations		(307,888,164)	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)		30,181,934,022	8720
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 646,991,356	8730
15.	Management target Amount for Excess funds in cleared swaps segregated accounts		\$ 442,400,000	8760
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess		\$ 204,591,355	8770

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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 17 CFR 32.6			\$ 0	7200
2.	Funds/property in segregated accounts				
	A. Cash		\$ 0	7210	
	B. Securities (at market value)		0	7220	
	C. Total funds/property in segregated accounts			0	7230
3.	Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)			\$ 0	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			\$ 1,396,207,767	7315
	B. Securities (at market)			\$ 2,680,650,050	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade			\$ 128,087,684	7325
3.	Exchange traded options				
	A. Market value of open option contracts purchased on a foreign board of trade			\$ 6,845,490	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade			\$(4,238,865)	7337
4.	Net equity (deficit) (add Lines 1, 2, and 3)			\$ 4,207,552,126	7345
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount		\$ 242,865,331	7351	
	Less: Amount offset by customer owned securities		\$(242,401,137)	7352	
				\$ 464,194	7354
6.	Amount required to be set aside as the secured amount - Net liquidating equity method (add Lines 4 and 5)			\$ 4,208,016,320	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6.			\$ 4,208,016,320	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 17 CFR. 30.7 ACCOUNTS

1. Cash in banks				
A. Banks located in the United States	\$ 12,444,818	7500		
B. Other banks qualified under 17 CFR. 30.7				
Name(s): <u>See Attached</u>	223,603,372	7520	\$ 236,048,190	7530
2. Securities				
A. In safekeeping with banks located in the United States	\$ 943,477,094	7540		
B. In safekeeping with other banks designated by 17 CFR. 30.7				
Name(s): <u>See Attached</u>	0	7560	943,477,094	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	\$ 1,579,029,242	7700		
B. Securities	1,737,172,956	7710		
C. Unrealized gain (loss) on open futures contracts	128,087,229	7720		
D. Value of long option contracts	6,845,490	7730		
E. Value of short option contracts	(4,238,865)	7735	3,446,896,052	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 17 CFR 30.7 accounts			\$ 4,626,421,336	7770
9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360)			418,405,016	7380
10. Management target amount for excess funds in separate 17 CFR 30. 7 accounts			164,500,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30. 7 accounts over (under) management target excess			253,905,016	7785