

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

**BROKER OR DEALER:**

CITIGROUP GLOBAL MARKETS INC.

**as of:** 04/30/2025

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

**SEGREGATION REQUIREMENTS**

|   |               |                   |            |
|---|---------------|-------------------|------------|
| 1. Net ledger balance   |               |                   |            |
| A. Cash   |               | \$ 10,902,851,028 | 7010       |
| B. Securities (at market)   |               | 8,796,234,970     | 7020       |
|   |               | 948,393,479       | 7030       |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market |               |                   |            |
| 3. Exchange traded options  |               |                   |            |
| A. Add: Market value of open option contracts purchased on a contract market          |               | 2,568,845,861     | 7032       |
| B. Deduct Market value of open option contracts granted (sold) on a contract market   |               | (1,940,859,758)   | 7033       |
| 4. Net equity (deficit) (total of Lines 1, 2 and 3)                                   |               | 21,275,465,580    | 7040       |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount  | 141,295,325   | 7045              |            |
| Less: amount offset by customer owned securities                                      | (130,993,446) | 7047              | 10,301,879 |
|   |               |                   | 7050       |
| 6. Amount required to be segregated (add Lines 4 and 5)                               |               | \$ 21,285,767,459 | 7060       |

**FUNDS IN SEGREGATED ACCOUNTS**

|   |  |                 |      |
|---|--|-----------------|------|
| 7. Deposited in segregated funds bank accounts  |  |                 |      |
| A. Cash   |  | 842,936,155     | 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) |  | 791,822,662     | 7090 |
| 8. Margin on deposit with derivatives clearing organizations of contract markets            |  |                 |      |
| A. Cash   |  | 8,457,243,927   | 7100 |
| B. Securities representing investments of customers' funds (at market)                      |  | 2,500,000,000   | 7110 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) |  | 8,004,412,308   | 7120 |
|   |  | 636,901,918     | 7130 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets          |  |                 |      |
| 10. Exchange traded options   |  |                 |      |
| A. Value of open long option contracts  |  | 2,568,845,861   | 7132 |
| B. Value of open short option contracts   |  | (1,940,859,758) | 7133 |
| 11. Net equities with other FCMs  |  |                 |      |
| A. Net liquidating equity   |  | 2,092,677       | 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 |
|   |  | 0               | 7150 |
| 12. Segregated funds on hand (describe: )   |  |                 |      |
|   |  | 21,863,395,750  | 7180 |
| 13. Total amount in segregation (add Lines 7 through 12)                                    |  | \$ 577,628,291  | 7190 |
| 14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13)                 |  | 396,900,000     | 7194 |
| 15. Management target amount for excess funds in segregation                                |  | 180,728,291     | 7198 |
| 16. Excess (deficiency) funds in segregation over (under) management target amount excess   |  |                 |      |

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as of: 04/30/2025

**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   |               | \$ 9,479,893,926 | 8500 |
| B. Securities (at market)   |               | 16,582,544,237   | 8510 |
| 2. Net unrealized profit (loss) in open cleared swaps                               |               | 5,967,782,522    | 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)                                      |               | 32,030,220,685   | 8550 |
| 5. Accounts liquidating to a deficit and accounts with debit balances               |               |                  |      |
| - gross amount  | \$ 74,611,187 | 8560             |      |
| Less: amount offset by customer owned securities                                    | (72,606,353)  | 8570             |      |
|   |               | 2,004,834        | 8580 |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) |               | 32,032,225,519   | 8590 |

**Funds in Cleared Swaps Customer Segregated Accounts**

|   |  |                  |      |
|---|--|------------------|------|
| 7. Deposited in cleared swaps customer segregated accounts at banks   |  |                  |      |
| A. Cash   |  | \$ 1,451,230,621 | 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)                             |  | 1,394,406,735    | 8620 |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts       |  |                  |      |
| A. Cash   |  | 12,071,231,439   | 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)                             |  | 15,188,137,502   | 8650 |
| 9. Net settlement from (to) derivatives clearing organizations  |  | 97,996,341       | 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)                                   |  | 32,703,002,638   | 8720 |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)                |  | \$ 670,777,119   | 8730 |
| 15. Management target Amount for Excess funds in cleared swaps segregated accounts                                |  | \$ 463,400,000   | 8760 |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess |  | \$ 207,377,119   | 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   | \$ 1,904,317,656 | 7315 |
| B. Securities (at market)   | \$ 2,206,595,331 | 7317 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  | \$(266,194,223)  | 7325 |
| 3. Exchange traded options  |                  |      |
| A. Market value of open option contracts purchased on a foreign board of trade  | \$ 12,723,050    | 7335 |
| B. Market value of open option contracts granted (sold) on a foreign board of trade   | \$(18,730,930)   | 7337 |
| 4. Net equity (deficit) (add Lines 1, 2, and 3)   | \$ 3,838,710,884 | 7345 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount  | \$ 330,233,331   | 7351 |
| Less: Amount offset by customer owned securities  | \$(323,751,736)  | 7352 |
| 6. Amount required to be set aside as the secured amount - Net liquidating equity method (add Lines 4 and 5)  | \$ 6,481,595     | 7354 |
|   | \$ 3,845,192,479 | 7355 |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6.   | \$ 3,845,192,479 | 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

\$ 5,474,372 7500

B. Other banks qualified under 17 CFR. 30.7

Name(s): See Attached 7510

244,921,681 7520 \$ 250,396,053 7530

2. Securities

A. In safekeeping with banks located in the United States

\$ 621,253,893 7540

B. In safekeeping with other banks designated by 17 CFR. 30.7

Name(s): See Attached 7550

0 7560 621,253,893 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): See Attached 7690

A. Cash

\$ 2,115,257,213 7700

B. Securities

1,585,341,439 7710

C. Unrealized gain (loss) on open futures contracts

(266,193,701) 7720

D. Value of long option contracts

12,723,050 7730

E. Value of short option contracts

(18,730,930) 7735 3,428,397,071 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

\$ 4,300,047,017 7770

9. Excess (deficiency) set aside funds for secured amount

(Line Item 7770 minus Line Item 7360)

454,854,538 7380

10. Management target amount for excess funds in separate 17 CFR 30. 7 accounts

161,000,000 7780

11. Excess (deficiency) funds in separate 17 CFR 30. 7 accounts

over (under) management target excess

293,854,538 7785