

**INITIAL****End Date:1/16/2025****Firm Name:Citigroup Global Markets Inc****Form:Daily Seg - FOCUS II - Daily****Submit Date:1/17/2025****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>971,826,564</u> [7315]                            |
|   | B. Securities (at market)   | <u>2,356,629,353</u> [7317]                          |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>598,803,733</u> [7325]                            |
| 3.  | Exchange traded options   |  |
|   | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>9,562,766</u> [7335]                              |
|   | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-8,691,179</u> [7337]                             |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>3,928,131,237</u> [7345]                          |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>214,061,911</u> [7351]                            |
|   | Less: amount offset by customer owned securities  | <u>-212,791,863</u> [7352] <u>1,270,048</u> [7354]   |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>3,929,401,285</u> [7355]                          |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>3,929,401,285</u> [7360]                          |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |   |  |
| 1.  | Cash in banks   |  |
|   | A. Banks located in the United States   | <u>105,296,688</u> [7500]                            |
|   | B. Other banks qualified under Regulation 30.7  | <u>244,308,453</u> [7520] <u>349,605,141</u> [7530]  |
| 2.  | Securities  |  |
|   | A. In safekeeping with banks located in the United States   | <u>654,576,095</u> [7540]                            |
|   | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>654,576,095</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>933,944,641</u> [7700]                            |
|   | B. Securities   | <u>1,702,053,258</u> [7710]                          |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>598,808,417</u> [7720]                            |
|   | D. Value of long option contracts   | <u>9,562,766</u> [7730]                              |
|   | E. Value of short option contracts  | <u>-8,691,179</u> [7735] <u>3,235,677,903</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>4,239,859,139</u> [7770]                          |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>310,457,854</u> [7380]                            |
| 10.   | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <u>158,900,000</u> [7780]                            |
| 11.   | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <u>151,557,854</u> [7785]                            |

**INITIAL****End Date:1/16/2025****Firm Name:Citigroup Global Markets Inc****Form:Daily Seg - FOCUS II - Daily****Submit Date:1/17/2025****Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <u>10,062,135,040</u> [7010]                     |
|     | B. Securities (at market)   | <u>9,122,528,630</u> [7020]                      |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-2,299,075,148</u> [7030]                     |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>1,313,338,363</u> [7032]                      |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-1,047,958,018</u> [7033]                     |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>17,150,968,867</u> [7040]                     |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>272,059,748</u> [7045]                        |
|     | Less: amount offset by customer securities  | <u>-271,300,492</u> [7047] <u>759,256</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>17,151,728,123</u> [7060]                     |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>781,108,089</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>848,692,906</u> [7090]                        |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <u>5,142,485,494</u> [7100]                      |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>2,500,000,000</u> [7110]                      |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>8,273,835,724</u> [7120]                      |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-62,297,362</u> [7130]                        |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <u>1,313,338,363</u> [7132]                      |
|     | B. Value of open short option contracts   | <u>-1,047,958,018</u> [7133]                     |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <u>4,585,403</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>17,753,790,599</u> [7180]                     |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>602,062,476</u> [7190]                        |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>401,100,000</u> [7194]                        |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>200,962,476</u> [7198]                        |
|     | Excess  |  |

**INITIAL****End Date:1/16/2025****Firm Name:Citigroup Global Markets Inc****Form:Daily Seg - FOCUS II - Daily****Submit Date:1/17/2025****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   | <u>6,623,000,023</u> [8500]                      |
| B. Securities (at market)   | <u>15,310,395,518</u> [8510]                     |
| 2. Net unrealized profit (loss) in open cleared swaps   | <u>7,435,896,490</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>29,369,292,031</u> [8550]                     |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount                        | <u>136,638,607</u> [8560]                        |
| Less: amount offset by customer owned securities  | <u>-136,129,358</u> [8570] <u>509,249</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                         | <u>29,369,801,280</u> [8590]                     |
| Funds in Cleared Swaps Customer Segregated Accounts   |  |
| 7. Deposited in cleared swaps customer segregated accounts at banks   |  |
| A. Cash   | <u>795,504,816</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>1,450,628,416</u> [8620]                      |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |  |
| A. Cash   | <u>11,582,461,289</u> [8630]                     |
| B. Securities representing investments of cleared swaps customers' funds (at market)                        | <u>2,500,000,000</u> [8640]                      |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)                       | <u>13,859,767,102</u> [8650]                     |
| 9. Net settlement from (to) derivatives clearing organizations  | <u>-185,829,802</u> [8660]                       |
| 10. Cleared swaps options   |  |
| A. Value of open cleared swaps long option contracts  | <u>0</u> [8670]                                  |
| B. Value of open cleared swaps short option contracts   | <u>0</u> [8680]                                  |
| 11. Net equities with other FCMs  |  |
| A. Net liquidating equity   | <u>0</u> [8690]                                  |
| B. Securities representing investments of cleared swaps customers' funds (at market)                        | <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>0</u> [8715]                                  |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12)                             | <u>30,002,531,821</u> [8720]                     |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)          | <u>632,730,541</u> [8730]                        |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts                          | <u>437,500,000</u> [8760]                        |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management         | <u>195,230,541</u> [8770]                        |