

**INITIAL****End Date:3/19/2025****Firm Name:Citigroup Global Markets Inc****Form:Daily Seg - FOCUS II - Daily****Submit Date:3/20/2025****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

0 [7305]

## 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers

A. Cash

1,441,285,590 [7315]

B. Securities (at market)

2,464,548,689 [7317]

## 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade

370,987,769 [7325]

## 3. Exchange traded options

a. Market value of open option contracts purchased on a foreign board of trade

4,182,500 [7335]

b. Market value of open contracts granted (sold) on a foreign board of trade

-8,914,218 [7337]

## 4. Net equity (deficit) (add lines 1. 2. and 3.)

4,272,090,330 [7345]

## 5. Account liquidating to a deficit and account with a debit balances - gross amount

136,352,853 [7351]

Less: amount offset by customer owned securities

-135,426,776 [7352] 926,077 [7354]

## 6. Amount required to be set aside as the secured amount - Net Liquidating Equity

4,273,016,407 [7355]

Method (add lines 4 and 5)

## 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line

4,273,016,407 [7360]

6.

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

## 1. Cash in banks

A. Banks located in the United States

704,048 [7500]

B. Other banks qualified under Regulation 30.7

237,026,642 [7520] 237,730,690

[7530]

## 2. Securities

A. In safekeeping with banks located in the United States

845,051,960 [7540]

B. In safekeeping with other banks qualified under Regulation 30.7

0 [7560] 845,051,960 [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

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

A. Cash

1,604,434,257 [7700]

B. Securities

1,619,496,730 [7710]

C. Unrealized gain (loss) on open futures contracts

371,851,676 [7720]

D. Value of long option contracts

4,182,500 [7730]

E. Value of short option contracts

-8,914,218 [7735] 3,591,050,945

[7740]

## 6. Amounts with other depositories designated by a foreign board of trade

0 [7760]

## 7. Segregated funds on hand

0 [7765]

## 8. Total funds in separate section 30.7 accounts

4,673,833,595 [7770]

## 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)

400,817,188 [7380]

## 10. Management Target Amount for Excess funds in separate section 30.7 accounts

163,800,000 [7780]

## 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

237,017,188 [7785]

**INITIAL****End Date:3/19/2025****Firm Name:Citigroup Global Markets Inc****Form:Daily Seg - FOCUS II - Daily****Submit Date:3/20/2025****Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <u>7,097,469,583</u> [7010]                      |
|     | B. Securities (at market)   | <u>8,901,166,366</u> [7020]                      |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>838,825,839</u> [7030]                        |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>1,780,171,868</u> [7032]                      |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-1,348,315,310</u> [7033]                     |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>17,269,318,346</u> [7040]                     |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>148,777,160</u> [7045]                        |
|     | Less: amount offset by customer securities  | <u>-148,190,180</u> [7047] <u>586,980</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>17,269,905,326</u> [7060]                     |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>1,339,681,104</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>1,320,735,791</u> [7090]                      |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <u>5,059,880,252</u> [7100]                      |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>2,000,000,000</u> [7110]                      |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>7,580,430,575</u> [7120]                      |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>21,493,691</u> [7130]                         |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <u>1,780,171,868</u> [7132]                      |
|     | B. Value of open short option contracts   | <u>-1,348,315,310</u> [7133]                     |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <u>3,977,218</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>17,758,055,189</u> [7180]                     |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>488,149,863</u> [7190]                        |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>338,100,000</u> [7194]                        |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>150,049,863</u> [7198]                        |
|     | Excess  |  |

**INITIAL****End Date:3/19/2025****Firm Name:Citigroup Global Markets Inc****Form:Daily Seg - FOCUS II - Daily****Submit Date:3/20/2025****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>7,673,585,569</u> [8500]                      |
| B. Securities (at market)   | <u>16,147,870,741</u> [8510]                     |
| 2. Net unrealized profit (loss) in open cleared swaps   | <u>6,824,920,851</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>30,646,377,161</u> [8550]                     |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount                        | <u>320,416,783</u> [8560]                        |
| Less: amount offset by customer owned securities  | <u>-319,680,408</u> [8570] <u>736,375</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                         | <u>30,647,113,536</u> [8590]                     |
| Funds in Cleared Swaps Customer Segregated Accounts   |  |
| 7. Deposited in cleared swaps customer segregated accounts at banks   |  |
| A. Cash   | <u>1,135,394,501</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>2,072,548,690</u> [8620]                      |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |  |
| A. Cash   | <u>11,724,255,446</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>14,075,322,051</u> [8650]                     |
| 9. Net settlement from (to) derivatives clearing organizations  | <u>-183,753,698</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>31,323,766,990</u> [8720]                     |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)          | <u>676,653,454</u> [8730]                        |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts                          | <u>468,300,000</u> [8760]                        |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management         | <u>208,353,454</u> [8770]                        |