

INITIAL**End Date:5/12/2025****Firm Name:Citigroup Global Markets Inc****Form:Daily Seg - FOCUS II - Daily****Submit Date:5/13/2025****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

1,663,255,496 [7315]

B. Securities (at market)

2,300,344,450 [7317]

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

134,031,356 [7325]

3. Exchange traded options

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

9,546,075 [7335]

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

-14,696,775 [7337]

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

4,092,480,602 [7345]

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

412,800,845 [7351]

Less: amount offset by customer owned securities

-408,059,573 [7352] **4,741,272**

[7354]

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

4,097,221,874 [7355]

Method (add lines 4 and 5)

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

4,097,221,874 [7360]

6.

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks

A. Banks located in the United States

633,752 [7500]

B. Other banks qualified under Regulation 30.7

256,132,946 [7520] **256,766,698**

[7530]

2. Securities

A. In safekeeping with banks located in the United States

590,635,660 [7540]

B. In safekeeping with other banks qualified under Regulation 30.7

0 [7560] **590,635,660** [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

2,044,889,901 [7700]

B. Securities

1,709,708,789 [7710]

C. Unrealized gain (loss) on open futures contracts

134,031,681 [7720]

D. Value of long option contracts

9,546,075 [7730]

E. Value of short option contracts

-14,696,775 [7735] **3,883,479,671**

[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

4,730,882,029 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement

633,660,155 [7380]

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

161,000,000 [7780]

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

472,660,155 [7785]

INITIAL**End Date:5/12/2025****Firm Name:Citigroup Global Markets Inc****Form:Daily Seg - FOCUS II - Daily****Submit Date:5/13/2025****Daily Segregation - Segregation Statement**

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

| | | |
|-----|---|---|
| 1. | Net ledger balance | |
| | A. Cash | <u>9,838,370,766</u> [7010] |
| | B. Securities (at market) | <u>8,883,746,423</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>2,945,626,340</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>1,794,822,810</u> [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-1,401,921,258</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>22,060,645,081</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>824,354,849</u> [7045] |
| | Less: amount offset by customer securities | <u>-795,931,215</u> [7047] <u>28,423,634</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>22,089,068,715</u> [7060] |
| | FUNDS IN SEGREGATED ACCOUNTS | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>1,423,566,035</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>864,147,586</u> [7090] |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | |
| | A. Cash | <u>9,231,353,993</u> [7100] |
| | B. Securities representing investments of customers' funds (at market) | <u>2,502,000,000</u> [7110] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>8,019,598,837</u> [7120] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>407,965,390</u> [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | <u>1,794,822,810</u> [7132] |
| | B. Value of open short option contracts | <u>-1,401,921,258</u> [7133] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | <u>1,882,798</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>22,843,416,191</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>754,347,476</u> [7190] |
| 15. | Management Target Amount for Excess funds in segregation | <u>400,400,000</u> [7194] |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount | <u>353,947,476</u> [7198] |
| | Excess | |

INITIAL

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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>8,312,818,172</u> [8500] |
| B. Securities (at market) | <u>16,118,558,145</u> [8510] |
| 2. Net unrealized profit (loss) in open cleared swaps | <u>7,500,761,322</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>31,932,137,639</u> [8550] |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>384,265,475</u> [8560] |
| Less: amount offset by customer owned securities | <u>-382,664,342</u> [8570] <u>1,601,133</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | <u>31,933,738,772</u> [8590] |
| Funds in Cleared Swaps Customer Segregated Accounts | |
| 7. Deposited in cleared swaps customer segregated accounts at banks | |
| A. Cash | <u>1,487,185,365</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>1,364,923,045</u> [8620] |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts | |
| A. Cash | <u>12,485,960,405</u> [8630] |
| B. Securities representing investments of cleared swaps customers' funds (at market) | <u>2,502,000,000</u> [8640] |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>14,753,635,100</u> [8650] |
| 9. Net settlement from (to) derivatives clearing organizations | <u>48,801,180</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>32,642,505,095</u> [8720] |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | <u>708,766,323</u> [8730] |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts | <u>471,800,000</u> [8760] |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management | <u>236,966,323</u> [8770] |