

INITIAL**End Date:10/8/2025****Firm Name:Citigroup Global Markets Inc****Form:Daily Seg - FOCUS II - Daily****Submit Date:10/9/2025****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

2,218,401,096 [7315]

B. Securities (at market)

2,071,705,664 [7317]

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

551,901,208 [7325]

3. Exchange traded options

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

46,912,804 [7335]

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

-10,073,953 [7337]

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

4,878,846,819 [7345]

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

39,661,573 [7351]

Less: amount offset by customer owned securities

-37,996,802 [7352] **1,664,771** [7354]

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

4,880,511,590 [7355]

Method (add lines 4 and 5)

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.

4,880,511,590 [7360]**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks

A. Banks located in the United States

336,388,843 [7500]

B. Other banks qualified under Regulation 30.7

780,420,344 [7520] **1,116,809,187** [7530]

2. Securities

A. In safekeeping with banks located in the United States

225,842,240 [7540]

B. In safekeeping with other banks qualified under Regulation 30.7

0 [7560] **225,842,240** [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

1,437,245,313 [7700]

B. Securities

1,845,863,424 [7710]

C. Unrealized gain (loss) on open futures contracts

551,855,096 [7720]

D. Value of long option contracts

46,912,804 [7730]

E. Value of short option contracts

-10,073,953 [7735] **3,871,802,684** [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

5,214,454,111 [7770]

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

333,942,521 [7380]

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

173,600,000 [7780]

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

160,342,521 [7785]

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

1.	Net ledger balance	
	A. Cash	<u>11,005,987,634</u> [7010]
	B. Securities (at market)	<u>8,659,205,432</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>1,570,032,447</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>1,386,872,071</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-823,189,721</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>21,798,907,863</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>84,417,581</u> [7045]
	Less: amount offset by customer securities	<u>-84,043,263</u> [7047] <u>374,318</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>21,799,282,181</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>723,639,538</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>1,041,115,404</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>9,842,953,863</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,550,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>7,618,090,028</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>63,047,701</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>1,386,872,071</u> [7132]
	B. Value of open short option contracts	<u>-823,189,721</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>986,885</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>22,403,515,769</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>604,233,588</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>407,400,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>196,833,588</u> [7198]
	Excess	

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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>10,227,589,263</u> [8500]
B. Securities (at market)	<u>16,054,313,004</u> [8510]
2. Net unrealized profit (loss) in open cleared swaps	<u>4,493,561,916</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>30,775,464,183</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>46,474,226</u> [8560]
Less: amount offset by customer owned securities	<u>-45,438,189</u> [8570] <u>1,036,037</u> [8580]
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>30,776,500,220</u> [8590]
Funds in Cleared Swaps Customer Segregated Accounts	
7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	<u>1,104,692,632</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>903,184,613</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	<u>11,703,341,587</u> [8630]
B. Securities representing investments of cleared swaps customers' funds (at market)	<u>2,450,000,000</u> [8640]
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>15,151,128,391</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>115,575,432</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>31,427,922,655</u> [8720]
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>651,422,435</u> [8730]
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>455,700,000</u> [8760]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>195,722,435</u> [8770]