

CITIGROUP GLOBAL MARKETS INC. AND SUBSIDIARIES

(An indirect wholly owned subsidiary of Citigroup Global Markets Holdings Inc.)

Computation of CFTC Minimum Capital Requirements

December 31, 2023

(In millions of dollars)

NET CAPITAL REQUIRED

A. Risk-Based Requirement		
i. Amount of Customer Risk Maintenance Margin	\$	41,138
ii. Enter 8% of line A.i		3,291
iii. Amount of Non-Customer Risk Maintenance Margin		4,579
iv. Enter 8% of line A.iii		366
v. Amount of uncleared swap margin		—
vi. If the FCM is also registered as a swap dealer, enter 2% of Line A.v		—
vii. Enter the sum of Lines Aii, A.iv and A.vi.	\$	<u>3,657</u>
B. Minimum Dollar Amount Requirement		1
C. Other NFA Requirement		—
D. Minimum CFTC Net Capital Requirement. Enter the greatest of lines A.vii., B or C	\$	3,657

Note: If amount on Line D is greater than the minimum net capital requirement computed on Schedule I, then enter this greater amount on Schedule I. The greater of the amount required by the SEC or CFTC is the minimum net capital requirement.

CFTC early warning level – enter the greatest of 110% of Line A.vii.

or 150% of Line B or 150% of Line C

	\$	4,023
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The above computation does not differ materially from the computation included in the Company's unaudited FOCUS Form X-17A-5 Part II filed on February 26, 2024.

Schedule VII

CITIGROUP GLOBAL MARKETS INC. AND SUBSIDIARIES

(An indirect wholly owned subsidiary of Citigroup Global Markets Holdings Inc.)

Statement of Segregation Requirements and Funds in Segregation
for Customers Trading on U.S. Commodity Exchanges

December 31, 2023

(In millions of dollars)

SEGREGATION REQUIREMENTS

Net ledger balance:		
Cash	\$	4,720
Securities (at market)		9,967
Net unrealized profit (loss) in open futures contracts traded on a contract market		2,885
Exchange traded options:		
Add market value of open option contracts purchased on a contract market		1,582
Deduct market value of open option contracts granted (sold) on a contract market		(1,573)
Net equity (deficit)		<u>17,581</u>
Accounts liquidating to a deficit and accounts with debit balances – gross amount		176
Less: amount offset by customer owned securities		<u>(172)</u>
Amount required to be segregated		<u><u>17,585</u></u>

FUNDS IN SEGREGATED ACCOUNTS

Deposited in segregated funds bank accounts:		
Cash		2,306
Securities representing investments of customers' funds (at market)		—
Securities held for particular customers or option customers in lieu of cash (at market)		1,048
Margins on deposit with derivatives clearing organizations of contract markets:		
Cash		5,723
Securities representing investments of customers' funds (at market)		—
Securities held for particular customers or option customers in lieu of cash (at market)		8,919
Net settlement from (to) derivatives clearing organizations of contract markets		90
Exchange traded options:		
Value of open long option contracts		1,582
Value of open short option contracts		(1,573)
Net equities with other FCMs:		
Net liquidating equity		2
Securities representing investments of customers' funds (at market)		—
Securities held for particular customers or option customers in lieu of cash (at market)		—
Segregated funds on hand		<u>—</u>
Total amount in segregation		<u>18,097</u>
Excess (deficiency) funds in segregation	\$	<u><u>512</u></u>
Management Target Amount for Excess funds in segregation		<u>352</u>
Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	<u><u>160</u></u>

The above computation does not differ materially from the computation included in the Company's unaudited FOCUS Form X-17A-5 Part II filed on February 26, 2024.

Schedule VIII

CITIGROUP GLOBAL MARKETS INC. AND SUBSIDIARIES
(An indirect wholly owned subsidiary of Citigroup Global Markets Holdings Inc.)

Statement of Segregation Requirements and Funds in Segregation
for Customers' Dealer Options Accounts

December 31, 2023

(In millions of dollars)

1. Amount required to be segregated in accordance with 17 CFR 32.6	\$	—
2. Funds/property in segregated accounts		
A. Cash		—
B. Securities (at market)		—
C. Total funds/property in segregated accounts		<u>—</u>
3. Excess (deficiency) funds in segregation	\$	<u><u>—</u></u>

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Schedule IX

CITIGROUP GLOBAL MARKETS INC. AND SUBSIDIARIES

(An indirect wholly owned subsidiary of Citigroup Global Markets Holdings Inc.)

Statement of Secured Amounts and Funds Held in Separate
Accounts for Foreign Futures and Foreign Options Customers
Pursuant to CFTC Regulation 30.7

December 31, 2023

(In millions of dollars)

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

Net ledger balance - Foreign futures and foreign option trading - All Customers	
A. Cash	\$ 791
B. Securities (at market)	2,227
Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	986
Exchange traded options:	
A. Market value of open option contracts purchased on a foreign board of trade	5
B. Market value of open contracts granted (sold) on a foreign board of trade	(3)
Net equity (deficit)	<u>4,006</u>
Accounts liquidating to a deficit and accounts with debit balances - gross amount	183
Less: amount offset by customer owned securities	<u>(182)</u>
Amount required to be set aside as the secured amount	<u>4,007</u>

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

Cash in banks	
A. Banks located in the United States	403
B. Other banks qualified under 17 CFR. 30.7	279
	<u>682</u>
Securities in safekeeping with banks located in the United States	875
Equities with registered futures commission merchants	—
Amounts held by members of foreign boards of trade	
A. Cash	429
B. Securities	1,352
C. Unrealized gain (loss) on open futures contracts	986
D. Value of long option contracts	5
E. Value of short option contracts	(3)
	<u>2,769</u>
Total funds in separate 17 CFR 30.7 accounts	<u>4,326</u>
Excess (deficiency) set aside funds for secured amount	\$ <u>319</u>
Management target amount for excess funds in separate 17 CFR 30.7 accounts	<u>163</u>
Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess	\$ <u>156</u>

The above computation does not differ materially from the computation included in the Company's unaudited FOCUS Form X-17A-5 Part II filed on February 26, 2024.

Schedule X

CITIGROUP GLOBAL MARKETS INC. AND SUBSIDIARIES

(An indirect wholly owned subsidiary of Citigroup Global Markets Holdings Inc.)

Statement of Cleared Swaps Customer Segregation Requirements and Funds in Cleared Swaps Customer Accounts under Section 4d(f) of the Commodity Exchange Act

December 31, 2023

(In millions of dollars)

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance	
A. Cash	\$ 7,710
B. Securities (at market)	15,525
2. Net unrealized profit (loss) in open cleared swaps	9,100
3. Cleared swaps options	
A. Market value of open cleared swaps option contracts purchased	—
B. Market value of open cleared swaps option contracts granted (sold)	—
4. Net equity (deficit)	32,335
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	60
Less: amount offset by customer owned securities	(58)
6. Amount required to be segregated for cleared swaps customers	32,337

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks	
A. Cash	3,879
B. Securities representing investments of cleared swaps customers' funds (at market)	—
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	894
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
A. Cash	13,512
B. Securities representing investments of cleared swaps customers' funds (at market)	—
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	14,632
9. Net settlement from (to) derivatives clearing organizations	101
10. Cleared swaps options	
A. Value of open cleared swaps long option contracts	—
B. Value of open cleared swaps short option contracts	—
11. Net equities with other FCMs	
A. Net liquidating equity	—
B. Securities representing investments of cleared swaps customers' funds (at market)	—
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	—
12. Cleared swaps customer funds on hand	—
13. Total amount in cleared swaps customer segregation	33,018
14. Excess (deficiency) funds in cleared swaps customer segregation	\$ 681
15. Management target amount for excess funds in cleared swaps segregated accounts	466
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$ 215

The above computation does not differ materially from the computation included in the Company's unaudited FOCUS Form X-17A-5 Part II filed on February 26, 2024.