

**INITIAL****End Date:12/6/2024****Firm Name:Citigroup Global Markets Inc****Form:Daily Seg - FOCUS II****Submit Date:12/9/2024****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>1,724,226,283</u> [7315]                          |
|     | B. Securities (at market)   | <u>2,315,884,353</u> [7317]                          |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>91,262,957</u> [7325]                             |
| 3.  | Exchange traded options   |  |
|     | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>6,726,560</u> [7335]                              |
|     | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-6,170,936</u> [7337]                             |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>4,131,929,217</u> [7345]                          |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>113,957,946</u> [7351]                            |
|     | Less: amount offset by customer owned securities  | <u>-111,189,404</u> [7352] <u>2,768,542</u> [7354]   |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>4,134,697,759</u> [7355]                          |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>4,134,697,759</u> [7360]                          |
|     | <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |  |
| 1.  | Cash in banks   |  |
|     | A. Banks located in the United States   | <u>11,017,715</u> [7500]                             |
|     | B. Other banks qualified under Regulation 30.7  | <u>240,113,315</u> [7520] <u>251,131,030</u> [7530]  |
| 2.  | Securities  |  |
|     | A. In safekeeping with banks located in the United States   | <u>788,085,736</u> [7540]                            |
|     | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>788,085,736</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>1,774,186,884</u> [7700]                          |
|     | B. Securities   | <u>1,527,798,617</u> [7710]                          |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>91,263,098</u> [7720]                             |
|     | D. Value of long option contracts   | <u>6,726,560</u> [7730]                              |
|     | E. Value of short option contracts  | <u>-6,170,936</u> [7735] <u>3,393,804,223</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>4,433,020,989</u> [7770]                          |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>298,323,230</u> [7380]                            |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <u>160,300,000</u> [7780]                            |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <u>138,023,230</u> [7785]                            |

**INITIAL****End Date:12/6/2024****Firm Name:Citigroup Global Markets Inc****Form:Daily Seg - FOCUS II****Submit Date:12/9/2024****Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <b><u>5,573,046,310</u></b> [7010]                             |
|     | B. Securities (at market)   | <b><u>9,147,087,254</u></b> [7020]                             |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>2,549,578,610</u></b> [7030]                             |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>1,130,266,151</u></b> [7032]                             |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-972,059,177</u></b> [7033]                              |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>17,427,919,148</u></b> [7040]                            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>145,617,727</u></b> [7045]                               |
|     | Less: amount offset by customer securities  | <b><u>-145,239,786</u></b> [7047] <b><u>377,941</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>17,428,297,089</u></b> [7060]                            |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>1,138,896,173</u></b> [7070]                             |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7080]   |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>941,517,376</u></b> [7090]                               |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>4,253,605,421</u></b> [7100]                             |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>3,175,000,000</u></b> [7110]                             |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>8,205,569,878</u></b> [7120]                             |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>109,784,574</u></b> [7130]                               |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>1,130,266,151</u></b> [7132]                             |
|     | B. Value of open short option contracts   | <b><u>-972,059,177</u></b> [7133]                              |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>6,384,196</u></b> [7140]                                 |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7160]   |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7170]   |
| 12. | Segregated funds on hand  | <b><u>0</u></b> [7150]   |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>17,988,964,592</u></b> [7180]                            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>560,667,503</u></b> [7190]                               |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>386,400,000</u></b> [7194]                               |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <b><u>174,267,503</u></b> [7198]                               |
|     | Excess  |  |

**INITIAL**

**End Date:12/6/2024**

**Firm Name:Citigroup Global Markets Inc**

**Form:Daily Seg - FOCUS II**

**Submit Date:12/9/2024**

**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>9,485,718,981</u> [8500]                     |
| B. Securities (at market)  | <u>15,090,055,187</u> [8510]                    |
| 2. Net unrealized profit (loss) in open cleared swaps  | <u>5,179,632,830</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>29,755,406,998</u> [8550]                    |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <u>95,792,224</u> [8560]                        |
| Less: amount offset by customer owned securities   | <u>-95,431,612</u> [8570] <u>360,612</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <u>29,755,767,610</u> [8590]                    |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |   |
| A. Cash  | <u>1,823,182,230</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>1,189,662,804</u> [8620]                     |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |   |
| A. Cash  | <u>11,913,282,194</u> [8630]                    |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <u>1,700,000,000</u> [8640]                     |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <u>13,900,392,383</u> [8650]                    |
| 9. Net settlement from (to) derivatives clearing organizations   | <u>-135,296,680</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>30,391,222,931</u> [8720]                    |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <u>635,455,321</u> [8730]                       |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts   | <u>440,300,000</u> [8760]                       |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management  | <u>195,155,321</u> [8770]                       |