

INITIAL

End Date:12/23/2024

Firm Name:Citigroup Global Markets Inc

Form:Daily Seg - FOCUS II - Daily

Submit Date:12/24/2024

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                           | 0 [7305]   |
|  | A. Cash   | <b>1,525,166,608</b> [7315]                          |
|  | B. Securities (at market)   | <b>2,312,710,617</b> [7317]                          |
| 2.   | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <b>-68,729,951</b> [7325]                            |
| 3.   | Exchange traded options   |  |
|  | a. Market value of open option contracts purchased on a foreign board of trade                            | <b>8,548,470</b> [7335]                              |
|  | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <b>-8,468,519</b> [7337]                             |
| 4.   | Net equity (deficit) (add lines 1. 2. and 3.)   | <b>3,769,227,225</b> [7345]                          |
| 5.   | Account liquidating to a deficit and account with a debit balances - gross amount                         | <b>246,404,245</b> [7351]                            |
|  | Less: amount offset by customer owned securities  | <b>-245,285,700</b> [7352] <b>1,118,545</b> [7354]   |
| 6.   | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <b>3,770,345,770</b> [7355]                          |
| 7.   | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <b>3,770,345,770</b> [7360]                          |
| FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS |   |  |
| 1.   | Cash in banks   |  |
|  | A. Banks located in the United States   | <b>93,270</b> [7500]                                 |
|  | B. Other banks qualified under Regulation 30.7  | <b>341,826,140</b> [7520] <b>341,919,410</b> [7530]  |
| 2.   | Securities  |  |
|  | A. In safekeeping with banks located in the United States   | <b>854,903,798</b> [7540]                            |
|  | B. In safekeeping with other banks qualified under Regulation 30.7  | <b>0</b> [7560] <b>854,903,798</b> [7570]            |
| 3.   | Equities with registered futures commission merchants   |  |
|  | A. Cash   | <b>0</b> [7580]                                      |
|  | B. Securities   | <b>0</b> [7590]                                      |
|  | C. Unrealized gain (loss) on open futures contracts   | <b>0</b> [7600]                                      |
|  | D. Value of long option contracts   | <b>0</b> [7610]                                      |
|  | E. Value of short option contracts  | <b>0</b> [7615] <b>0</b> [7620]                      |
| 4.   | Amounts held by clearing organizations of foreign boards of trade   |  |
|  | A. Cash   | <b>0</b> [7640]                                      |
|  | B. Securities   | <b>0</b> [7650]                                      |
|  | C. Amount due to (from) clearing organization - daily variation   | <b>0</b> [7660]                                      |
|  | D. Value of long option contracts   | <b>0</b> [7670]                                      |
|  | E. Value of short option contracts  | <b>0</b> [7675] <b>0</b> [7680]                      |
| 5.   | Amounts held by members of foreign boards of trade  |  |
|  | A. Cash   | <b>2,001,009,961</b> [7700]                          |
|  | B. Securities   | <b>1,457,806,819</b> [7710]                          |
|  | C. Unrealized gain (loss) on open futures contracts   | <b>-68,764,229</b> [7720]                            |
|  | D. Value of long option contracts   | <b>8,548,470</b> [7730]                              |
|  | E. Value of short option contracts  | <b>-8,468,519</b> [7735] <b>3,390,132,502</b> [7740] |
| 6.   | Amounts with other depositories designated by a foreign board of trade                                    | <b>0</b> [7760]                                      |
| 7.   | Segregated funds on hand  | <b>0</b> [7765]                                      |
| 8.   | Total funds in separate section 30.7 accounts   | <b>4,586,955,710</b> [7770]                          |
| 9.   | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <b>816,609,940</b> [7380]                            |
| 10.  | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <b>164,500,000</b> [7780]                            |
| 11.  | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <b>652,109,940</b> [7785]                            |

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**Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <b><u>8,422,400,128</u></b> [7010]                             |
|     | B. Securities (at market)   | <b><u>9,133,337,531</u></b> [7020]                             |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-537,601,977</u></b> [7030]                              |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>981,790,686</u></b> [7032]                               |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-877,519,961</u></b> [7033]                              |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>17,122,406,407</u></b> [7040]                            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>531,863,204</u></b> [7045]                               |
|     | Less: amount offset by customer securities  | <b><u>-531,590,510</u></b> [7047] <b><u>272,694</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>17,122,679,101</u></b> [7060]                            |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>875,647,736</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>1,198,543,675</u></b> [7090]                             |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>4,867,881,931</u></b> [7100]                             |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>2,500,000,000</u></b> [7110]                             |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>7,934,793,856</u></b> [7120]                             |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>155,367,975</u></b> [7130]                               |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>981,790,686</u></b> [7132]                               |
|     | B. Value of open short option contracts   | <b><u>-877,519,961</u></b> [7133]                              |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>6,868,389</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>17,643,374,287</u></b> [7180]                            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>520,695,186</u></b> [7190]                               |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>357,000,000</u></b> [7194]                               |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>163,695,186</u></b> [7198]                               |

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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 <b><u>7,424,983,514</u></b> [8500]   |
|                                     | B. Securities (at market) <b><u>14,676,437,316</u></b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>7,206,910,155</u></b> [8520]  |
| 3.                                  | Cleared swaps options  |
|                                     | A. Market value of open cleared swaps option contracts purchased <b><u>0</u></b> [8530]  |
|                                     | B. Market value of open cleared swaps option contracts granted (sold) <b><u>0</u></b> [8540]                                     |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3) <b><u>29,308,330,985</u></b> [8550]   |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>74,428,240</u></b> [8560]                |
|                                     | Less: amount offset by customer owned securities <b><u>-74,060,384</u></b> [8570] <b><u>367,856</u></b> [8580]                   |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>29,308,698,841</u></b> [8590]             |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts  |
|                                     | Deposited in cleared swaps customer segregated accounts at banks   |
|                                     | A. Cash <b><u>1,258,826,013</u></b> [8600]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8610]                      |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>1,047,429,957</u></b> [8620]         |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                         |
|                                     | A. Cash <b><u>11,245,398,927</u></b> [8630]  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>2,500,000,000</u></b> [8640]          |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>13,629,007,359</u></b> [8650]        |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>280,386,452</u></b> [8660]                                     |
| 10.                                 | Cleared swaps options  |
|                                     | A. Value of open cleared swaps long option contracts <b><u>0</u></b> [8670]  |
|                                     | B. Value of open cleared swaps short option contracts <b><u>0</u></b> [8680]   |
| 11.                                 | Net equities with other FCMs   |
|                                     | A. Net liquidating equity <b><u>0</u></b> [8690]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8700]                      |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8710]                     |
| 12.                                 | Cleared swaps customer funds on hand   |
|                                     | A. Cash <b><u>0</u></b>  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b>                             |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0 0</u></b> [8715]                   |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>29,961,048,708</u></b> [8720]                  |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>652,349,867</u></b> [8730]  |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>445,200,000</u></b> [8760]                  |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>207,149,867</u></b> [8770] |