

**SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II**

BROKER OR DEALER:

CITIGROUP GLOBAL MARKETS INC.

as of: 01/31/2024

**STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES**

SEGREGATION REQUIREMENTS

1. Net ledger balance				
A. Cash			\$ 6,650,253,423	7010
B. Securities (at market)			9,959,423,043	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			1,267,130,893	7030
3. Exchange traded options				
A. Add: Market value of open option contracts purchased on a contract market			1,519,525,367	7032
B. Deduct Market value of open option contracts granted (sold) on a contract market			(1,423,582,298)	7033
4. Net equity (deficit) (total of Lines 1, 2 and 3)			17,972,750,428	7040
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	618,985,212	7045		
Less: amount offset by customer owned securities	(618,084,934)	7047	900,278	7050
6. Amount required to be segregated (add Lines 4 and 5)			\$ 17,973,650,706	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts				
A. Cash			1,567,314,033	7070
B. Securities representing investments of customers' funds (at market)			0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			1,276,776,212	7090
8. Margin on deposit with derivatives clearing organizations of contract markets				
A. Cash			6,803,349,192	7100
B. Securities representing investments of customers' funds (at market)			0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			8,682,646,831	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			72,104,416	7130
10. Exchange traded options				
A. Value of open long option contracts			1,519,525,367	7132
B. Value of open short option contracts			(1,423,582,298)	7133
11. Net equities with other FCMs				
A. Net liquidating equity			2,032,793	7140
B. Securities representing investments of customers' funds (at market)			0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)			0	7170
12. Segregated funds on hand (describe:)			0	7150
13. Total amount in segregation (add Lines 7 through 12)			18,500,166,546	7180
14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13)			\$ 526,515,840	7190
15. Management target amount for excess funds in segregation			345,800,000	7194
16. Excess (deficiency) funds in segregation over (under) management target amount excess			180,715,840	7198

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**STATEMENT OF CLEARED SWAPS 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		\$ 9,481,598,682	8500
B. Securities (at market)		14,940,915,940	8510
2. Net unrealized profit (loss) in open cleared swaps		5,741,488,078	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		0	8530
B. Market value of open cleared swaps option contracts granted (sold)		0	8540
4. Net equity (deficit) (add lines 1, 2 and 3)		30,164,002,700	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$ 346,396,445	8560	
Less: amount offset by customer owned securities	(345,801,241)	8570	
		595,204	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		30,164,597,904	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 2,102,081,510	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		1,877,441,877	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		14,262,086,770	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		13,063,474,063	8650
9. Net settlement from (to) derivatives clearing organizations		(481,750,116)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		0	8670
B. Value of open cleared swaps short option contracts		0	8680
11. Net equities with other FCMs			
A. Net liquidating equity		0	8690
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		0	8710
12. Cleared swaps customer funds on hand (describe:)		0	8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)		30,823,334,104	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 658,736,200	8730
15. Management target Amount for Excess funds in cleared swaps segregated accounts		\$ 451,500,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess		\$ 207,236,200	8770

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**STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS**

1. Amount required to be segregated in accordance with 17 CFR 32.6		\$ 0	7200
2. Funds/property in segregated accounts			
A. Cash	\$ 0		7210
B. Securities (at market value)	0		7220
C. Total funds/property in segregated accounts		0	7230
3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)		\$ 0	7240

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**STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7**

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 options trading - All customers			
A. Cash		\$ 1,477,153,196	7315
B. Securities (at market)		\$ 2,246,685,867	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		\$ 279,515,064	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		\$ 1,482,189	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade		\$(3,122,496)	7337
4. Net equity (deficit) (add Lines 1, 2, and 3)		\$ 4,001,713,820	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 128,175,978		7351
Less: Amount offset by customer owned securities	\$(127,539,657)		7352
6. Amount required to be set aside as the secured amount - Net liquidating equity method (add Lines 4 and 5)		\$ 636,321	7354
		\$ 4,002,350,141	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6.		\$ 4,002,350,141	7360

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**STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7**

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks					
A. Banks located in the United States		\$ 264,164,099	7500		
B. Other banks qualified under 17 CFR. 30.7					
Name(s): <u>See Attached</u>	7510	243,080,240	7520	\$ 507,244,339	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 987,206,029	7540		
B. In safekeeping with other banks designated by 17 CFR. 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	987,206,029	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					
Name(s): _	7630				
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					
Name(s): <u>See Attached</u>	7690				
A. Cash		\$ 1,281,603,642	7700		
B. Securities		1,259,479,837	7710		
C. Unrealized gain (loss) on open futures contracts		279,514,085	7720		
D. Value of long option contracts		1,482,189	7730		
E. Value of short option contracts		(3,122,496)	7735	2,818,957,257	7740
6. Amounts with other depositories designated by a foreign board of trade					
Name(s): _	7750			0	7760
7. Segregated funds on hand (describe): _				0	7765
8. Total funds in separate 17 CFR 30.7 accounts				\$ 4,313,407,625	7770
9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360)				311,057,484	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts				158,900,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess				152,157,484	7785