

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

**BROKER OR DEALER:**

CITIGROUP GLOBAL MARKETS INC.

as of: 06/30/2024

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

**SEGREGATION REQUIREMENTS**

1. Net ledger balance				
A. Cash			\$ 7,097,707,554	7010
B. Securities (at market)			8,610,302,272	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			302,688,259	7030
3. Exchange traded options				
A. Add: Market value of open option contracts purchased on a contract market			910,096,177	7032
B. Deduct Market value of open option contracts granted (sold) on a contract market			(825,015,078)	7033
4. Net equity (deficit) (total of Lines 1, 2 and 3)			16,095,779,183	7040
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	514,447,113	7045		
Less: amount offset by customer owned securities	(510,589,489)	7047	3,857,624	7050
6. Amount required to be segregated (add Lines 4 and 5)			\$ 16,099,636,807	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts				
A. Cash			1,457,731,865	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)			657,471,614	7090
8. Margin on deposit with derivatives clearing organizations of contract markets				
A. Cash			6,748,951,069	7100
B. Securities representing investments of customers' funds (at market)			11,000,000	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			7,952,830,658	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			(178,961,333)	7130
10. Exchange traded options				
A. Value of open long option contracts			910,096,177	7132
B. Value of open short option contracts			(825,015,078)	7133
11. Net equities with other FCMs				
A. Net liquidating equity			2,110,667	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)			16,736,215,639	7180
14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13)			\$ 636,578,832	7190
15. Management target amount for excess funds in segregation			446,600,000	7194
16. Excess (deficiency) funds in segregation over (under) management target amount excess			189,978,832	7198

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

**BROKER OR DEALER:**

CITIGROUP GLOBAL MARKETS INC.

as of: 06/30/2024

**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		\$ 6,968,181,845	8500
B. Securities (at market)		14,192,467,071	8510
2. Net unrealized profit (loss) in open cleared swaps		7,854,168,590	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)		29,014,817,506	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$ 52,383,357	8560	
Less: amount offset by customer owned securities	(52,144,906)	8570	
		238,451	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		29,015,055,957	8590

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 2,143,891,854	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)		762,062,536	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		13,115,679,314	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		4,000,000	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		13,430,404,535	8650
9. Net settlement from (to) derivatives clearing organizations		205,019,506	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)		29,661,057,745	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 646,001,788	8730
15. Management target Amount for Excess funds in cleared swaps segregated accounts		\$ 441,700,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess		\$ 204,301,788	8770

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

<b>BROKER OR DEALER:</b>	CITIGROUP GLOBAL MARKETS INC.	<b>as of:</b> 06/30/2024
--------------------------	-------------------------------	--------------------------

**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

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

<b>BROKER OR DEALER:</b>	CITIGROUP GLOBAL MARKETS INC.	<b>as of:</b> 06/30/2024
--------------------------	-------------------------------	--------------------------

**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		\$ 1,394,344,106	7315
B. Securities (at market)		\$ 2,531,618,578	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		\$ 220,572,703	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		\$ 29,571,280	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade		\$(25,246,390)	7337
4. Net equity (deficit) (add Lines 1, 2, and 3)		\$ 4,150,860,277	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 92,267,070		7351
Less: Amount offset by customer owned securities	\$(89,940,399)		7352
6. Amount required to be set aside as the secured amount - Net liquidating equity method (add Lines 4 and 5)		\$ 2,326,671	7354
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6.		\$ 4,153,186,948	7355
		\$ 4,153,186,948	7360

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

**BROKER OR DEALER:**

CITIGROUP GLOBAL MARKETS INC.

as of: 06/30/2024

**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		\$ 257,439	7500		
B. Other banks qualified under 17 CFR. 30.7					
Name(s): <u>See Attached</u>	7510	327,155,321	7520	\$ 327,412,760	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 1,454,737,365	7540		
B. In safekeeping with other banks designated by 17 CFR. 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	1,454,737,365	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		\$ 1,741,715,911	7700		
B. Securities		1,076,881,213	7710		
C. Unrealized gain (loss) on open futures contracts		220,515,684	7720		
D. Value of long option contracts		29,571,280	7730		
E. Value of short option contracts		(25,246,390)	7735	3,043,437,698	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				<u>\$ 4,825,587,823</u>	7770
9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360)				672,400,875	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts				165,200,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess				507,200,875	7785