

**INITIAL****End Date:6/5/2025****Firm Name:Citigroup Global Markets Inc****Form:Daily Seg - FOCUS II - Daily****Submit Date:6/6/2025****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>1,676,481,129</u> [7315]                      |
|    | B. Securities (at market)                                                                                 | <u>2,442,007,342</u> [7317]                      |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>119,953,163</u> [7325]                        |
| 3. | Exchange traded options                                                                                   |                                                  |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>12,359,960</u> [7335]                         |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-10,297,329</u> [7337]                        |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)                                                             | <u>4,240,504,265</u> [7345]                      |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>221,997,103</u> [7351]                        |
|    | Less: amount offset by customer owned securities                                                          | <u>-221,739,287</u> [7352] <u>257,816</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>4,240,762,081</u> [7355]                      |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>4,240,762,081</u> [7360]                      |

## FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- |     |                                                                                                         |                                                       |
|-----|---------------------------------------------------------------------------------------------------------|-------------------------------------------------------|
| 1.  | Cash in banks                                                                                           |                                                       |
|     | A. Banks located in the United States                                                                   | <u>44,374</u> [7500]                                  |
|     | B. Other banks qualified under Regulation 30.7                                                          | <u>260,192,070</u> [7520] <u>260,236,444</u> [7530]   |
| 2.  | Securities                                                                                              |                                                       |
|     | A. In safekeeping with banks located in the United States                                               | <u>591,058,917</u> [7540]                             |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>591,058,917</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>1,939,934,136</u> [7700]                           |
|     | B. Securities                                                                                           | <u>1,850,948,425</u> [7710]                           |
|     | C. Unrealized gain (loss) on open futures contracts                                                     | <u>120,198,906</u> [7720]                             |
|     | D. Value of long option contracts                                                                       | <u>12,359,960</u> [7730]                              |
|     | E. Value of short option contracts                                                                      | <u>-10,297,329</u> [7735] <u>3,913,144,098</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>4,764,439,459</u> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>523,677,378</u> [7380]                             |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <u>163,100,000</u> [7780]                             |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <u>360,577,378</u> [7785]                             |

**INITIAL****End Date:6/5/2025****Firm Name:Citigroup Global Markets Inc****Form:Daily Seg - FOCUS II - Daily****Submit Date:6/6/2025****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>7,846,290,771</u> [7010]
	B. Securities (at market)	<u>9,641,314,321</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>3,200,982,518</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>1,563,394,731</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-1,215,933,482</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>21,036,048,859</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>275,657,727</u> [7045]
	Less: amount offset by customer securities	<u>-264,706,649</u> [7047] <u>10,951,078</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>21,046,999,937</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>1,625,514,556</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,191,244,942</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>7,946,565,376</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,500,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>8,450,069,379</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-434,151,961</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>1,563,394,731</u> [7132]
	B. Value of open short option contracts	<u>-1,215,933,482</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>1,999,768</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>21,628,703,309</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>581,703,372</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>399,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>182,703,372</u> [7198]
	Excess	

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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>7,306,007,451</u> [8500]
	B. Securities (at market)	<u>16,377,529,320</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>7,737,154,099</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>31,420,690,870</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>102,770,901</u> [8560]
	Less: amount offset by customer owned securities	<u>-102,097,906</u> [8570] <u>672,995</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>31,421,363,865</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>2,081,620,878</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>1,982,613,559</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>11,167,756,389</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>2,500,000,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>14,394,915,761</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-26,358,760</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>32,100,547,827</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>679,183,962</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>457,800,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>221,383,962</u> [8770]