

Items on this page to be reported by: Futures Commission Merchant

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	8,227,287,585	7010
B. Securities (at market)	\$	8,902,841,215	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(516,992,502)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	1,131,866,383	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(1,117,892,996)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	16,627,109,685	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	84,489,442	7045
Less: amount offset by customer owned securities	\$	(60,753,971)	7047
	\$	23,735,471	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	16,650,845,156	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	1,457,823,456	7070
B. Securities representing investments of customers' funds (at market)	\$		7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	798,793,895	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	6,943,071,025	7100
B. Securities representing investments of customers' funds (at market)	\$		7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	8,104,047,319	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	(97,729,159)	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	1,131,866,383	7132
B. Value of open short option contracts	\$	(1,117,892,996)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	2,027,207	7140
B. Securities representing investments of customers' funds (at market)	\$		7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$		7170
12. Segregated funds on hand (describe: _____)	\$		7150
13. Total amount in segregation (add lines 7 through 12)	\$	17,222,007,130	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	571,161,974	7190
15. Management Target Amount for Excess funds in segregation	\$	381,500,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	189,661,974	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND FUNDS IN CLEARED SWAPS CUSTOMER
ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

Items on this page to be reported by: Futures Commission Merchant

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	8,146,359,797	8500	
B. Securities (at market)	14,724,179,904	8510	
2. Net unrealized profit (loss) in open cleared swaps	6,949,190,758	8520	
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		8530	
B. Market value of open cleared swaps option contracts granted (sold)	()	8540	
4. Net equity (deficit) (add lines 1, 2 and 3)	29,819,730,459	8550	
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	95,081,374	8560	
Less: amount offset by customer owned securities	(81,479,937)	8570	
	13,601,437	8580	
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	29,833,331,896	8590	

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	2,513,105,885	8600	
B. Securities representing investment of cleared swaps customers' funds (at market)		8610	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	747,194,869	8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	13,241,773,536	8630	
B. Securities representing investment of cleared swaps customers' funds (at market)		8640	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	13,976,985,035	8650	
9. Net settlement from (to) derivatives clearing organizations	14,028,898	8660	
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		8670	
B. Value of open cleared swaps short option contracts	()	8680	
11. Net equities with other FCMs			
A. Net liquidating equity		8690	
B. Securities representing investment of cleared swaps customers' funds (at market)		8700	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		8710	
12. Cleared swaps customer funds on hand (describe: _____)		8715	
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)	30,493,088,223	8720	
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	659,756,327	8730	
15. Management target amount for excess funds in cleared swaps segregated accounts	442,400,000	8760	
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	217,356,327	8770	

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

Items on this page to be reported by a: Futures Commission Merchant

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

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

Items on this page to be reported by: Futures Commission Merchant

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	145,076,519	7500
B. Other banks qualified under 17 CFR. 30.7			
Name(s):		7510	
	\$	505,889,365	7520
	\$		650,965,884
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,141,377,140	7540
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s):		7550	
	\$		7560
	\$		1,141,377,140
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$		7580
B. Securities	\$		7590
C. Unrealized gain (loss) on open futures contracts	\$		7600
D. Value of long option contracts	\$		7610
E. Value of short option contracts	\$(7615
)		7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s):		7630	
A. Cash	\$		7640
B. Securities	\$		7650
C. Amount due to (from) clearing organizations - daily variation	\$		7660
D. Value of long option contracts	\$		7670
E. Value of short option contracts	\$(7675
)		7680
5. Amounts held by members of foreign boards of trade			
Name(s):		7690	
A. Cash	\$	1,261,337,098	7700
B. Securities	\$	783,315,520	7710
C. Unrealized gain (loss) on open futures contracts	\$	511,221,050	7720
D. Value of long option contracts	\$	12,307,161	7730
E. Value of short option contracts	\$((13,215,641)	7735
)		7740
	\$		2,554,965,188
			7750
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):		7750	
	\$		7760
7. Segregated funds on hand (describe:)			
	\$		7765
8. Total funds in separate 17 CFR 30.7 accounts			
	\$		4,347,308,212
			7770
9. Excess (deficiency) set aside funds for secured amount			
(Line Item 7770 minus Line Item 7360)	\$		337,107,673
			7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts			
	\$		163,100,000
			7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess			
	\$		174,007,673
			7785

SCHEDULE 1 - AGGREGATE SECURITIES, COMMODITIES, AND SWAPS POSITIONS

FOCUS
Report
Part II
Schedule 1

Items on this page to be reported by: Stand-Alone Broker-Dealer
Stand-Alone SBSB
Broker-Dealer SBSB
Stand-Alone MSBSP
Broker-Dealer MSBSP

Aggregate Securities, Commodities, and Swaps Positions	LONG/BOUGHT	SHORT/SOLD
1. U.S. treasury securities	\$ 78,952,334,692 8200	\$ 28,414,474,202 8201
2. U.S. government agency and U.S. government-sponsored enterprises	\$ 80,238,343,118 8210	\$ 7,736,464 8211
A. Mortgage-backed securities issued by U.S. government agency and U.S. government-sponsored enterprises	\$ 76,350,068,432 18001	\$ 3,134,023 18002
B. Debt securities issued by U.S. government agency and U.S. government-sponsored enterprises	\$ 3,888,274,686 18003	\$ 4,602,441 18004
3. Securities issued by states and political subdivisions in the U.S	\$ 230,731,320 8220	\$ 4,940,911 8221
4. Foreign securities:		
A. Debt securities	\$ 2,291,712,193 8230	\$ 1,610,388,208 8231
B. Equity securities	\$ 2,167,972,753 8235	\$ 515,829,534 8236
5. Money Market Instruments	\$ 552,501,120 8240	\$ 829,754 8241
6. Private Label Mortgage Backed Securities	\$ 783,239,443 8250	\$ 4,933 8251
7. Other asset-backed securities	\$ 1,299,945,699 8260	\$ 372,859 8261
8. Corporate obligations	\$ 5,679,774,385 8270	\$ 4,685,741,038 8271
9. Stocks and warrants (other than arbitrage positions)	\$ 13,610,024,363 8280	\$ 6,536,954,309 8281
10. Arbitrage	\$ 8290	\$ 8291
11. Spot commodities	\$ 8330	\$ 8331
12. Other securities and commodities	\$ 124,674 8360	\$ 19,417 8361
13. Securities with no ready market		
A. Equity	\$ 130,520,123 8340	\$ 8341
B. Debt	\$ 20,338,431 8345	\$ 8346
C. Other	\$ 8350	\$ 8351
D. Total securities with no ready market	\$ 150,858,554 12777	\$ 12782
14. Total net securities and spot commodities (sum of Lines 1-12 and 13D)	\$ 185,957,562,314 12778	\$ 41,777,291,629 12783
15. Security-based swaps		
A. Cleared	\$ 0 12106	\$ 0 12114
B. Non-cleared	\$ 967,595,891 12107	\$ 823,352,435 12115
16. Mixed swaps		
A. Cleared	\$ 0 12108	\$ 0 12116
B. Non-cleared	\$ 169,829,051 12109	\$ 102,591,843 12117
17. Swaps		
A. Cleared	\$ 5,174 12110	\$ 0 12118
B. Non-cleared	\$ 6,875,368,284 12111	\$ 10,277,673,776 12119
18. Other derivatives and options	\$ 35,971,580,520 8295	\$ 33,031,758,657 8296
19. Counterparty netting	\$ (38,602,897,646) 12779	\$ (38,602,897,646) 12784
20. Cash collateral netting	\$ (4,128,565,620) 12780	\$ (4,128,565,620) 12785
21. Total derivative receivables and payables (sum of Lines 15-20)	\$ 1,252,915,654 12781	\$ 1,503,913,445 12786
22. Total net securities, commodities, and swaps positions (sum of Lines 14 and 21)	\$ 187,210,477,968 8370	\$ 43,281,205,074 8371

Name of Firm: CITIGROUP GLOBAL MARKETS INC.

As of: 03/31/24