

INITIAL

End Date:7/23/2024

Firm Name:Citigroup Global Markets Inc

Form:Daily Seg - FOCUS II

Submit Date:7/24/2024

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                           | <u>0</u> [7305]                                  |
|    | A. Cash   | <u>1,758,904,624</u> [7315]                      |
|    | B. Securities (at market)   | <u>2,684,604,415</u> [7317]                      |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-82,011,515</u> [7325]                        |
| 3. | Exchange traded options   |  |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>21,690,348</u> [7335]                         |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-23,721,185</u> [7337]                        |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>4,359,466,687</u> [7345]                      |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>130,259,198</u> [7351]                        |
|    | Less: amount offset by customer owned securities  | <u>-129,801,723</u> [7352] <u>457,475</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>4,359,924,162</u> [7355]                      |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>4,359,924,162</u> [7360]                      |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>311,972</u> [7500]                                 |
|     | B. Other banks qualified under Regulation 30.7  | <u>215,689,237</u> [7520] <u>216,001,209</u> [7530]   |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>1,515,429,910</u> [7540]                           |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>1,515,429,910</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>2,066,242,818</u> [7700]                           |
|     | B. Securities   | <u>1,169,174,506</u> [7710]                           |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-82,011,515</u> [7720]                             |
|     | D. Value of long option contracts   | <u>21,690,348</u> [7730]                              |
|     | E. Value of short option contracts  | <u>-23,721,185</u> [7735] <u>3,151,374,972</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>4,882,806,091</u> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>522,881,929</u> [7380]                             |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <u>164,500,000</u> [7780]                             |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <u>358,381,929</u> [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>6,440,842,018</u></b> [7010]                             |
|     | B. Securities (at market)   | <b><u>8,518,836,568</u></b> [7020]                             |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>1,308,777,250</u></b> [7030]                             |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>979,004,556</u></b> [7032]                               |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-956,611,053</u></b> [7033]                              |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>16,290,849,339</u></b> [7040]                            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>108,190,068</u></b> [7045]                               |
|     | Less: amount offset by customer securities  | <b><u>-107,544,679</u></b> [7047] <b><u>645,389</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>16,291,494,728</u></b> [7060]                            |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>1,668,583,466</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>896,820,185</u></b> [7090]                               |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>4,225,494,082</u></b> [7100]                             |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>2,600,000,000</u></b> [7110]                             |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>7,622,016,383</u></b> [7120]                             |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-51,721,883</u></b> [7130]                               |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>979,004,556</u></b> [7132]                               |
|     | B. Value of open short option contracts   | <b><u>-956,611,053</u></b> [7133]                              |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>3,180,448</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>16,986,766,184</u></b> [7180]                            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>695,271,456</u></b> [7190]                               |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>480,900,000</u></b> [7194]                               |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>214,371,456</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  | <u>7,548,386,244</u> [8500]                       |
| B. Securities (at market)  | <u>14,385,364,584</u> [8510]                      |
| 2. Net unrealized profit (loss) in open cleared swaps  | <u>7,519,004,069</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>29,452,754,897</u> [8550]                      |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <u>48,688,568</u> [8560]                          |
| Less: amount offset by customer owned securities   | <u>-47,397,717</u> [8570] <u>1,290,851</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <u>29,454,045,748</u> [8590]                      |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |   |
| A. Cash  | <u>2,334,193,838</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>780,059,774</u> [8620]                         |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |   |
| A. Cash  | <u>11,405,970,607</u> [8630]                      |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <u>2,000,000,000</u> [8640]                       |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <u>13,605,304,810</u> [8650]                      |
| 9. Net settlement from (to) derivatives clearing organizations   | <u>-28,200,906</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>30,097,328,123</u> [8720]                      |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <u>643,282,375</u> [8730]                         |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts   | <u>441,000,000</u> [8760]                         |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management  | <u>202,282,375</u> [8770]                         |