

**INITIAL**

**End Date:10/30/2024**

**Firm Name:Citigroup Global Markets Inc**

**Form:Daily Seg - FOCUS II**

**Submit Date:10/31/2024**

**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>1,359,271,938</u> [7315]                     |
|    | B. Securities (at market)   | <u>2,284,142,968</u> [7317]                     |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>583,763,203</u> [7325]                       |
| 3. | Exchange traded options   |   |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>19,460,869</u> [7335]                        |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-32,150,348</u> [7337]                       |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>4,214,488,630</u> [7345]                     |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>109,515,215</u> [7351]                       |
|    | Less: amount offset by customer owned securities  | <u>-109,481,972</u> [7352] <u>33,243</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>4,214,521,873</u> [7355]                     |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>4,214,521,873</u> [7360]                     |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>1,270,356</u> [7500]                               |
|     | B. Other banks qualified under Regulation 30.7  | <u>185,478,656</u> [7520] <u>186,749,012</u> [7530]   |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>730,490,239</u> [7540]                             |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>730,490,239</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>1,520,298,912</u> [7700]                           |
|     | B. Securities   | <u>1,553,652,730</u> [7710]                           |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>583,763,203</u> [7720]                             |
|     | D. Value of long option contracts   | <u>19,460,869</u> [7730]                              |
|     | E. Value of short option contracts  | <u>-32,150,348</u> [7735] <u>3,645,025,366</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>4,562,264,617</u> [7770]                           |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>347,742,744</u> [7380]                             |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <u>158,200,000</u> [7780]                             |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <u>189,542,744</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>6,800,981,792</u></b> [7010]                               |
|     | B. Securities (at market)   | <b><u>9,560,741,124</u></b> [7020]                               |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-131,092,332</u></b> [7030]                                |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>1,448,289,131</u></b> [7032]                               |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-1,366,739,113</u></b> [7033]                              |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>16,312,180,602</u></b> [7040]                              |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>173,901,961</u></b> [7045]                                 |
|     | Less: amount offset by customer securities  | <b><u>-168,619,228</u></b> [7047] <b><u>5,282,733</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>16,317,463,335</u></b> [7060]                              |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>688,598,676</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>658,255,325</u></b> [7090]                                 |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>4,456,311,717</u></b> [7100]                               |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>2,425,000,000</u></b> [7110]                               |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>8,902,485,799</u></b> [7120]                               |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-298,928,062</u></b> [7130]                                |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>1,448,289,131</u></b> [7132]                               |
|     | B. Value of open short option contracts   | <b><u>-1,366,739,113</u></b> [7133]                              |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>11,023,293</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>16,924,296,766</u></b> [7180]                              |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>606,833,431</u></b> [7190]                                 |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>420,000,000</u></b> [7194]                                 |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <b><u>186,833,431</u></b> [7198]                                 |
|     | Excess  |  |

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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   | <b><u>9,956,125,657</u></b> [8500]                             |
|                                     | B. Securities (at market)   | <b><u>15,057,757,925</u></b> [8510]                            |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps  | <b><u>5,732,618,024</u></b> [8520]                             |
| 3.                                  | Cleared swaps options   |  |
|                                     | A. Market value of open cleared swaps option contracts purchased  | <b><u>0</u></b> [8530]   |
|                                     | B. Market value of open cleared swaps option contracts granted (sold)   | <b><u>0</u></b> [8540]   |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3)  | <b><u>30,746,501,606</u></b> [8550]                            |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <b><u>212,942,990</u></b> [8560]                               |
|                                     | Less: amount offset by customer owned securities  | <b><u>-212,549,806</u></b> [8570] <b><u>393,184</u></b> [8580] |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <b><u>30,746,894,790</u></b> [8590]                            |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |  |
|                                     | A. Cash   | <b><u>1,835,994,192</u></b> [8600]                             |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <b><u>0</u></b> [8610]   |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <b><u>1,049,350,842</u></b> [8620]                             |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |  |
|                                     | A. Cash   | <b><u>13,214,975,232</u></b> [8630]                            |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <b><u>1,600,000,000</u></b> [8640]                             |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <b><u>14,008,407,083</u></b> [8650]                            |
| 9.                                  | Net settlement from (to) derivatives clearing organizations   | <b><u>-311,180,749</u></b> [8660]                              |
| 10.                                 | Cleared swaps options   |  |
|                                     | A. Value of open cleared swaps long option contracts  | <b><u>0</u></b> [8670]   |
|                                     | B. Value of open cleared swaps short option contracts   | <b><u>0</u></b> [8680]   |
| 11.                                 | Net equities with other FCMs  |  |
|                                     | A. Net liquidating equity   | <b><u>0</u></b> [8690]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <b><u>0</u></b> [8700]   |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <b><u>0</u></b> [8710]   |
| 12.                                 | Cleared swaps customer funds on hand  |  |
|                                     | A. Cash   | <b><u>0</u></b>  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <b><u>0</u></b>  |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <b><u>0 0</u></b> [8715]                                       |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12)   | <b><u>31,397,546,600</u></b> [8720]                            |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  | <b><u>650,651,810</u></b> [8730]                               |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts  | <b><u>455,700,000</u></b> [8760]                               |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management   | <b><u>194,951,810</u></b> [8770]                               |