

CITIGROUP GLOBAL MARKETS INC. AND SUBSIDIARIES
(An indirect wholly owned subsidiary of Citigroup Global Markets Holdings Inc.)

Computation of CFTC Minimum Capital Requirements

December 31, 2024

(In millions of dollars)

NET CAPITAL REQUIRED

A. Risk-Based Requirement	
i. Amount of Customer Risk Maintenance Margin	\$ 39,028
ii. Enter 8% of line A.i	3,122
iii. Amount of Non-Customer Risk Maintenance Margin	4,270
iv. Enter 8% of line A.iii	342
v. Amount of uncleared swap margin	—
vi. If the FCM is also registered as a swap dealer, enter 2% of Line A.v	—
vii. Enter the sum of Lines A.ii, A.iv and A.vi.	<u>\$ 3,464</u>
B. Minimum Dollar Amount Requirement	1
C. Other NFA Requirement	—
D. Minimum CFTC Net Capital Requirement. Enter the greatest of lines A.vii., B or C	\$ 3,464

Note: If amount on Line D is greater than the minimum net capital requirement computed on Schedule I, then enter this greater amount on Schedule I. The greater of the amount required by the SEC or CFTC is the minimum net capital requirement.

CFTC early warning level – enter the greatest of 110% of Line A.vii. or 150% of Line B or 150% of Line C	\$ 3,810
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The above computation does not differ materially from the computation included in the Company's unaudited FOCUS Form X-17A-5 Part II filed on March 3, 2025.

CITIGROUP GLOBAL MARKETS INC. AND SUBSIDIARIES
(An indirect wholly owned subsidiary of Citigroup Global Markets Holdings Inc.)

Statement of Segregation Requirements and Funds in Segregation
for Customers Trading on U.S. Commodity Exchanges
December 31, 2024

(In millions of dollars)

SEGREGATION REQUIREMENTS

Net ledger balance:	
Cash	\$ 8,864
Securities (at market)	9,032
Net unrealized profit (loss) in open futures contracts traded on a contract market	(1,650)
Exchange traded options:	
Add market value of open option contracts purchased on a contract market	892
Deduct market value of open option contracts granted (sold) on a contract market	<u>(838)</u>
Net equity (deficit)	16,300
Accounts liquidating to a deficit and accounts with debit balances – gross amount	210
Less: amount offset by customer owned securities	<u>(207)</u>
Amount required to be segregated	<u>16,303</u>

FUNDS IN SEGREGATED ACCOUNTS

Deposited in segregated funds bank accounts:	
Cash	545
Securities representing investments of customers' funds (at market)	—
Securities held for particular customers or option customers in lieu of cash (at market)	885
Margins on deposit with derivatives clearing organizations of contract markets:	
Cash	4,999
Securities representing investments of customers' funds (at market)	2,500
Securities held for particular customers or option customers in lieu of cash (at market)	8,148
Net settlement from (to) derivatives clearing organizations of contract markets	(276)
Exchange traded options:	
Value of open long option contracts	892
Value of open short option contracts	(838)
Net equities with other FCMs:	
Net liquidating equity	6
Securities representing investments of customers' funds (at market)	—
Securities held for particular customers or option customers in lieu of cash (at market)	—
Segregated funds on hand	<u>—</u>
Total amount in segregation	<u>16,861</u>
Excess (deficiency) funds in segregation	\$ <u>558</u>
Management Target Amount for Excess funds in segregation	<u>377</u>
Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$ <u>181</u>

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Schedule VIII**CITIGROUP GLOBAL MARKETS INC. AND SUBSIDIARIES**

(An indirect wholly owned subsidiary of Citigroup Global Markets Holdings Inc.)

**Statement of Segregation Requirements and Funds in Segregation
for Customers' Dealer Options Accounts**

December 31, 2024

(In millions of dollars)

1. Amount required to be segregated in accordance with 17 CFR 32.6	\$	—
2. Funds/property in segregated accounts		
A. Cash		—
B. Securities (at market)		—
		<hr/>
C. Total funds/property in segregated accounts		—
		<hr/>
3. Excess (deficiency) funds in segregation	\$	—
		<hr/> <hr/>

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CITIGROUP GLOBAL MARKETS INC. AND SUBSIDIARIES
(An indirect wholly owned subsidiary of Citigroup Global Markets Holdings Inc.)

Statement of Secured Amounts and Funds Held in Separate
Accounts for Foreign Futures and Foreign Options Customers
Pursuant to CFTC Regulation 30.7

December 31, 2024

(In millions of dollars)

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

Net ledger balance - Foreign futures and foreign option trading - All Customers		
A. Cash	\$	1,388
B. Securities (at market)		2,344
Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		10
Exchange traded options:		
A. Market value of open option contracts purchased on a foreign board of trade		9
B. Market value of open contracts granted (sold) on a foreign board of trade		(11)
		<hr/>
Net equity (deficit)		3,740
		<hr/>
Accounts liquidating to a deficit and accounts with debit balances - gross amount		305
Less: amount offset by customer owned securities		(305)
		<hr/>
Amount required to be set aside as the secured amount		<u>3,740</u>

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

Cash in banks		
A. Banks located in the United States		—
B. Other banks qualified under 17 CFR. 30.7		223
		<hr/>
		223
Securities in safekeeping with banks located in the United States		671
Equities with registered futures commission merchants		—
Amounts held by members of foreign boards of trade		
A. Cash		1,566
B. Securities		1,674
C. Unrealized gain (loss) on open futures contracts		10
D. Value of long option contracts		9
E. Value of short option contracts		(11)
		<hr/>
		3,248
		<hr/>
Total funds in separate 17 CFR 30.7 accounts		4,142
Excess (deficiency) set aside funds for secured amount	\$	<u>402</u>
		<hr/>
Management target amount for excess funds in separate 17 CFR 30.7 accounts		158
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Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess	\$	<u>244</u>

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CITIGROUP GLOBAL MARKETS INC. AND SUBSIDIARIES

(An indirect wholly owned subsidiary of Citigroup Global Markets Holdings Inc.)

Statement of Cleared Swaps Customer Segregation Requirements and Funds in Cleared Swaps Customer Accounts under Section 4d(f) of the Commodity Exchange Act

December 31, 2024

(In millions of dollars)

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance		
A. Cash	\$	7,730
B. Securities (at market)		14,752
2. Net unrealized profit (loss) in open cleared swaps		6,785
3. Cleared swaps options		
A. Market value of open cleared swaps option contracts purchased		—
B. Market value of open cleared swaps option contracts granted (sold)		—
4. Net equity (deficit)		<u>29,267</u>
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount		32
Less: amount offset by customer owned securities		<u>(32)</u>
6. Amount required to be segregated for cleared swaps customers		<u>29,267</u>

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks		
A. Cash		1,537
B. Securities representing investments of cleared swaps customers' funds (at market)		—
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		1,339
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
A. Cash		11,033
B. Securities representing investments of cleared swaps customers' funds (at market)		2,500
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		13,412
9. Net settlement from (to) derivatives clearing organizations		84
10. Cleared swaps options		
A. Value of open cleared swaps long option contracts		—
B. Value of open cleared swaps short option contracts		—
11. Net equities with other FCMs		
A. Net liquidating equity		—
B. Securities representing investments of cleared swaps customers' funds (at market)		—
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		—
12. Cleared swaps customer funds on hand		—
13. Total amount in cleared swaps customer segregation		<u>29,905</u>
14. Excess (deficiency) funds in cleared swaps customer segregation	\$	<u>638</u>
15. Management target amount for excess funds in cleared swaps segregated accounts		<u>436</u>
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	<u>202</u>

The above computation does not differ materially from the computation included in the Company's unaudited FOCUS Form X-17A-5 Part II filed on March 3, 2025.