

INITIAL

End Date:12/19/2025

Firm Name:Citigroup Global Markets Inc

Form:Daily Seg - FOCUS II - Daily

Submit Date:12/22/2025

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 | 0 [7305] |
| 1. | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers | 2,417,825,456 [7315] |
| | A. Cash | 1,900,579,179 [7317] |
| | B. Securities (at market) | 353,284,171 [7325] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | 91,546,237 [7335] |
| 3. | Exchange traded options | -46,621,314 [7337] |
| | a. Market value of open option contracts purchased on a foreign board of trade | 4,716,613,729 [7345] |
| | b. Market value of open contracts granted (sold) on a foreign board of trade | 51,955,114 [7351] |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.) | -45,152,819 [7352] 6,802,295 [7354] |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount | 4,723,416,024 [7355] |
| | Less: amount offset by customer owned securities | |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | 4,723,416,024 [7360] |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | |
| FUNDs DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | | |
| 1. | Cash in banks | 344,184,949 [7500] |
| | A. Banks located in the United States | 521,578,815 [7520] 865,763,764 [7530] |
| 2. | Securities | 359,321,499 [7540] |
| | A. In safekeeping with banks located in the United States | 0 [7560] 359,321,499 [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | 0 [7580] |
| | B. Securities | 0 [7590] |
| | C. Unrealized gain (loss) on open futures contracts | 0 [7600] |
| | D. Value of long option contracts | 0 [7610] |
| | E. Value of short option contracts | 0 [7615] 0 [7620] |
| 4. | Amounts held by clearing organizations of foreign boards of trade | |
| | A. Cash | 0 [7640] |
| | B. Securities | 0 [7650] |
| | C. Amount due to (from) clearing organization - daily variation | 0 [7660] |
| | D. Value of long option contracts | 0 [7670] |
| | E. Value of short option contracts | 0 [7675] 0 [7680] |
| 5. | Amounts held by members of foreign boards of trade | |
| | A. Cash | 1,879,791,021 [7700] |
| | B. Securities | 1,541,257,680 [7710] |
| | C. Unrealized gain (loss) on open futures contracts | 357,145,487 [7720] |
| | D. Value of long option contracts | 91,546,237 [7730] |
| | E. Value of short option contracts | -46,621,314 [7735] 3,823,119,111 [7740] |
| 6. | Amounts with other depositories designated by a foreign board of trade | 0 [7760] |
| 7. | Segregated funds on hand | 0 [7765] |
| 8. | Total funds in separate section 30.7 accounts | 5,048,204,374 [7770] |
| 9. | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 324,788,350 [7380] |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts | 171,500,000 [7780] |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target | 153,288,350 [7785] |

INITIAL

End Date:12/19/2025

Firm Name:Citigroup Global Markets Inc

Form:Daily Seg - FOCUS II - Daily

Submit Date:12/22/2025

Daily Segregation - Segregation Statement

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

| | | |
|------------------------------|---|--|
| 1. | Net ledger balance | |
| | A. Cash | <u>11,946,679,493</u> [7010] |
| | B. Securities (at market) | <u>8,780,429,554</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>342,325,503</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>1,074,156,093</u> [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-614,251,402</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>21,529,339,241</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with | |
| | debit balances - gross amount | <u>179,057,231</u> [7045] |
| | Less: amount offset by customer securities | <u>-178,888,975</u> [7047] <u>168,256</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>21,529,507,497</u> [7060] |
| FUNDS IN SEGREGATED ACCOUNTS | | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>717,425,143</u> [7070] |
| | B. Securities representing investments of customers' funds (at market) | <u>19,992</u> [7080] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>919,479,501</u> [7090] |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | |
| | A. Cash | <u>9,387,660,808</u> [7100] |
| | B. Securities representing investments of customers' funds (at market) | <u>2,550,000,000</u> [7110] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>7,860,950,053</u> [7120] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>214,084,824</u> [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | <u>1,074,642,053</u> [7132] |
| | B. Value of open short option contracts | <u>-614,487,252</u> [7133] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | <u>410,869</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>22,110,185,991</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>580,678,494</u> [7190] |
| 15. | Management Target Amount for Excess funds in segregation | <u>398,300,000</u> [7194] |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount | <u>182,378,494</u> [7198] |
| | Excess | |

INITIAL

End Date:12/19/2025

Firm Name:Citigroup Global Markets Inc

Form:Daily Seg - FOCUS II - Daily

Submit Date:12/22/2025

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 | <u>10,230,794,400</u> [8500] |
| | A. Cash | <u>16,041,840,482</u> [8510] |
| | B. Securities (at market) | <u>5,270,964,058</u> [8520] |
| 2. | Net unrealized profit (loss) in open cleared swaps | |
| 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>31,543,598,940</u> [8550] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>82,121,532</u> [8560] |
| | Less: amount offset by customer owned securities | <u>-80,947,270</u> [8570] <u>1,174,262</u> [8580] |
| 6. | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | <u>31,544,773,202</u> [8590] |
| | Funds in Cleared Swaps Customer Segregated Accounts | |
| 7. | Deposited in cleared swaps customer segregated accounts at banks | <u>2,055,688,489</u> [8600] |
| | A. Cash | <u>0</u> [8610] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>962,405,214</u> [8620] |
| 8. | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts | <u>11,531,238,089</u> [8630] |
| | A. Cash | <u>2,450,000,000</u> [8640] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>15,079,435,268</u> [8650] |
| 9. | Net settlement from (to) derivatives clearing organizations | <u>195,358,111</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>32,274,125,171</u> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | <u>729,351,969</u> [8730] |
| 15. | Management Target Amount for Excess funds in cleared swaps segregated accounts | <u>489,300,000</u> [8760] |
| 16. | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management | <u>240,051,969</u> [8770] |