

**SUPPLEMENT TO  
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT  
PART II**

**BROKER OR DEALER:** CITIGROUP GLOBAL MARKETS INC.

**as of:** 12/31/2025

**STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION  
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES**

**SEGREGATION REQUIREMENTS**

1. Net ledger balance				
A. Cash	\$ 11,201,219,479	7010		
B. Securities (at market)	8,781,138,481	7020		
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	122,993,693	7030		
3. Exchange traded options				
A. Add: Market value of open option contracts purchased on a contract market	955,476,286	7032		
B. Deduct Market value of open option contracts granted (sold) on a contract market	(560,120,565)	7033		
4. Net equity (deficit) (total of Lines 1, 2 and 3)	20,500,707,374	7040		
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	216,985,617	7045		
Less: amount offset by customer owned securities	(216,515,389)	7047	470,228	7050
6. Amount required to be segregated (add Lines 4 and 5)	\$ 20,501,177,602	7060		

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash	743,483,144	7070	
B. Securities representing investments of customers' funds (at market)	0	7080	
C. Securities held for particular customers or option customers in lieu of cash (at market)	1,031,910,192	7090	
8. Margin on deposit with derivatives clearing organizations of contract markets			
A. Cash	8,725,587,430	7100	
B. Securities representing investments of customers' funds (at market)	2,550,000,000	7110	
C. Securities held for particular customers or option customers in lieu of cash (at market)	7,749,228,289	7120	
9. Net settlement from (to) derivatives clearing organizations of contract markets	(124,803,649)	7130	
10. Exchange traded options			
A. Value of open long option contracts	955,890,876	7132	
B. Value of open short option contracts	(560,304,865)	7133	
11. Net equities with other FCMs			
A. Net liquidating equity	418,725	7140	
B. Securities representing investments of customers' funds (at market)	0	7160	
C. Securities held for particular customers or option customers in lieu of cash (at market)	0	7170	
12. Segregated funds on hand (describe: )	0	7150	
13. Total amount in segregation (add Lines 7 through 12)	21,071,410,142	7180	
14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13)	\$ 570,232,540	7190	
15. Management target amount for excess funds in segregation	394,800,000	7194	
16. Excess (deficiency) funds in segregation over (under) management target amount excess	175,432,540	7198	

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**STATEMENT OF CLEARED SWAPS 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	\$ 10,895,316,805	8500	
B. Securities (at market)	15,903,531,096	8510	
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2. Net unrealized profit (loss) in open cleared swaps	4,885,812,744	8520	
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3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	0	8530	
B. Market value of open cleared swaps option contracts granted (sold)	0	8540	
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4. Net equity (deficit) (add lines 1, 2 and 3)	31,684,660,645	8550	
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5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$ 48,501,909	8560	
Less: amount offset by customer owned securities	(47,332,844)	8570	
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	1,169,065	8580	
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<hr/>		
	31,685,829,710	8590	

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$ 3,124,444,621	8600	
B. Securities representing investments of cleared swaps customers' funds (at market)	0	8610	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	958,409,411	8620	
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8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	10,641,526,351	8630	
B. Securities representing investments of cleared swaps customers' funds (at market)	2,450,000,000	8640	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	14,945,121,685	8650	
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9. Net settlement from (to) derivatives clearing organizations	250,717,697	8660	
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10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	0	8670	
B. Value of open cleared swaps short option contracts	0	8680	
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11. Net equities with other FCMs			
A. Net liquidating equity	0	8690	
B. Securities representing investments of cleared swaps customers' funds (at market)	0	8700	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	0	8710	
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12. Cleared swaps customer funds on hand (describe: )	0	8715	
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13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	32,370,219,765	8720	
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14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$ 684,390,055	8730	
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15. Management target Amount for Excess funds in cleared swaps segregated accounts	\$ 458,500,000	8760	
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16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$ 225,890,055	8770	

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<b>BROKER OR DEALER:</b>	CITIGROUP GLOBAL MARKETS INC.	<b>as of:</b>	12/31/2025
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**STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION  
FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS**

1. Amount required to be segregated in accordance with 17 CFR 32.6	\$ 0	7200
2. Funds/property in segregated accounts		
A. Cash	\$ 0	7210
B. Securities (at market value)	0	7220
C. Total funds/property in segregated accounts	0	7230
3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)	\$ 0	7240

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**STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS  
PURSUANT TO COMMISSION REGULATION 30.7**

**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 options trading - All customers		
A. Cash	\$ 2,199,649,409	7315
B. Securities (at market)	\$ 1,910,333,113	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ 622,308,845	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	\$ 120,151,892	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(73,858,757)	7337
4. Net equity (deficit) (add Lines 1, 2, and 3)	\$ 4,778,584,502	7345
5. Accounts liquidating to a deficit and accounts with		
debit balances - gross amount	\$ 9,550,523	7351
Less: Amount offset by customer owned securities	\$(9,102,715)	7352
6. Amount required to be set aside as the secured amount - Net liquidating equity method (add Lines 4 and 5)	\$ 447,808	7354
	\$ 4,779,032,310	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6.	\$ 4,779,032,310	7360

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**STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS  
PURSUANT TO COMMISSION REGULATION 30.7**

**FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS**

1. Cash in banks						
A. Banks located in the United States						
B. Other banks qualified under 17 CFR. 30.7						
Name(s): <u>See Attached</u>	7510					
C. In safekeeping with banks located in the United States						
D. In safekeeping with other banks designated by 17 CFR. 30.7						
Name(s): <u>See Attached</u>	7550					
2. Securities						
A. In safekeeping with banks located in the United States						
B. In safekeeping with other banks designated by 17 CFR. 30.7						
Name(s): <u>See Attached</u>	7550					
3. Equities with registered futures commission merchants						
A. Cash						
B. Securities						
C. Unrealized gain (loss) on open futures contracts						
D. Value of long option contracts						
E. Value of short option contracts						
4. Amounts held by clearing organizations of foreign boards of trade						
Name(s): <u>See Attached</u>	7630					
A. Cash						
B. Securities						
C. Amount due to (from) clearing organization - daily variation						
D. Value of long option contracts						
E. Value of short option contracts						
5. Amounts held by members of foreign boards of trade						
Name(s): <u>See Attached</u>	7690					
A. Cash						
B. Securities						
C. Unrealized gain (loss) on open futures contracts						
D. Value of long option contracts						
E. Value of short option contracts						
6. Amounts with other depositories designated by a foreign board of trade						
Name(s): <u>See Attached</u>	7750					
7. Segregated funds on hand (describe): <u>  </u>						
8. Total funds in separate 17 CFR 30.7 accounts						
9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360)						
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts						
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess						