

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

BROKER OR DEALER:

CITIGROUP GLOBAL MARKETS INC.

as of: 01/31/2026

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

SEGREGATION REQUIREMENTS

1.	Net ledger balance			
	A. Cash		\$ 12,920,298,388	7010
	B. Securities (at market)		9,242,318,573	7020
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market		(897,789,773)	7030
3.	Exchange traded options			
	A. Add: Market value of open option contracts purchased on a contract market		1,377,282,552	7032
	B. Deduct Market value of open option contracts granted (sold) on a contract market		(931,467,820)	7033
4.	Net equity (deficit) (total of Lines 1, 2 and 3)		21,710,641,920	7040
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	324,795,088	7045	
	Less: amount offset by customer owned securities	(267,705,720)	7047	57,089,368
				7050
6.	Amount required to be segregated (add Lines 4 and 5)		\$ 21,767,731,288	7060

FUNDS IN SEGREGATED ACCOUNTS

7.	Deposited in segregated funds bank accounts			
	A. Cash		816,483,256	7070
	B. Securities representing investments of customers' funds (at market)		39,099	7080
	C. Securities held for particular customers or option customers in lieu of cash (at market)		959,769,241	7090
8.	Margin on deposit with derivatives clearing organizations of contract markets			
	A. Cash		9,096,055,684	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)		8,282,549,332	7120
9.	Net settlement from (to) derivatives clearing organizations of contract markets		169,905,958	7130
10.	Exchange traded options			
	A. Value of open long option contracts		1,377,411,802	7132
	B. Value of open short option contracts		(931,547,920)	7133
11.	Net equities with other FCMs			
	A. Net liquidating equity		1,019,090	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)		22,321,685,542	7180
14.	Excess (deficiency) funds in segregation (subtract Line 6 from Line 13)		\$ 553,954,254	7190
15.	Management target amount for excess funds in segregation		409,500,000	7194
16.	Excess (deficiency) funds in segregation over (under) management target amount excess		144,454,254	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		\$ 11,629,881,881	8500
	B. Securities (at market)		16,406,198,035	8510
			<u>4,430,822,811</u>	<u>8520</u>
2.	Net unrealized profit (loss) in open cleared swaps			
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
			<u>32,466,902,726</u>	<u>8550</u>
4.	Net equity (deficit) (add lines 1, 2 and 3)			
5.	Accounts liquidating to a deficit and accounts with debit balances			
	- gross amount	\$ 70,017,013	8560	
	Less: amount offset by customer owned securities	(68,514,844)	8570	
			<u>1,502,169</u>	<u>8580</u>
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		<u>32,468,404,895</u>	<u>8590</u>

Funds in Cleared Swaps Customer Segregated Accounts

7.	Deposited in cleared swaps customer segregated accounts at banks			
	A. Cash		\$ 1,702,293,463	8600
	B. Securities representing investments of cleared swaps customers' funds (at market)		19,938	8610
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)		917,760,795	8620
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
	A. Cash		12,637,691,809	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)		15,488,437,240	8650
			<u>(30,349,772)</u>	<u>8660</u>
9.	Net settlement from (to) derivatives clearing organizations			
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
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
			<u>0</u>	<u>8715</u>
12.	Cleared swaps customer funds on hand (describe:)			
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)		<u>33,165,853,473</u>	<u>8720</u>
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		<u>\$ 697,448,578</u>	<u>8730</u>
15.	Management target Amount for Excess funds in cleared swaps segregated accounts		<u>\$ 469,000,000</u>	<u>8760</u>
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess		<u>\$ 228,448,578</u>	<u>8770</u>

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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	\$ 2,730,720,601	7315
	B. Securities (at market)	\$ 2,012,904,801	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ 623,600,516	7325
3.	Exchange traded options		
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 31,580,110	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade	\$(39,146,589)	7337
4.	Net equity (deficit) (add Lines 1, 2, and 3)	\$ 5,359,659,439	7345
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 44,778,844	7351
	Less: Amount offset by customer owned securities	\$(44,416,406)	7352
		\$ 362,438	7354
6.	Amount required to be set aside as the secured amount - Net liquidating equity method (add Lines 4 and 5)	\$ 5,360,021,877	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6.	\$ 5,360,021,877	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	\$ 206,991,444	7500		
B. Other banks qualified under 17 CFR. 30.7				
Name(s): <u>See Attached</u>	411,626,340	7520	\$ 618,617,784	7530
2. Securities				
A. In safekeeping with banks located in the United States	\$ 356,262,737	7540		
B. In safekeeping with other banks designated by 17 CFR. 30.7				
Name(s): <u>See Attached</u>	0	7560	356,262,737	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				
Name(s): _		7630		
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				
Name(s): <u>See Attached</u>		7690		
A. Cash	\$ 2,466,446,748	7700		
B. Securities	1,656,642,063	7710		
C. Unrealized gain (loss) on open futures contracts	623,656,021	7720		
D. Value of long option contracts	31,580,110	7730		
E. Value of short option contracts	(39,146,589)	7735	4,739,178,353	7740
6. Amounts with other depositories designated by a foreign board of trade				
Name(s): _		7750	0	7760
7. Segregated funds on hand (describe): _			0	7765
8. Total funds in separate 17 CFR 30.7 accounts			\$ 5,714,058,874	7770
9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360)			354,036,997	7380
10. Management target amount for excess funds in separate 17 CFR 30. 7 accounts			179,200,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30. 7 accounts over (under) management target excess			174,836,997	7785