

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

BROKER OR DEALER:

CITIGROUP GLOBAL MARKETS INC.

as of: 03/31/2026

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

SEGREGATION REQUIREMENTS

1. Net ledger balance				
A. Cash			\$ 20,880,435,082	7010
B. Securities (at market)			9,579,555,992	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(6,714,908,127)	7030
3. Exchange traded options				
A. Add: Market value of open option contracts purchased on a contract market			3,525,979,299	7032
B. Deduct Market value of open option contracts granted (sold) on a contract market			(3,080,647,477)	7033
4. Net equity (deficit) (total of Lines 1, 2 and 3)			24,190,414,770	7040
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	219,569,232	7045		
Less: amount offset by customer owned securities	(218,699,321)	7047	869,911	7050
6. Amount required to be segregated (add Lines 4 and 5)			\$ 24,191,284,680	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts				
A. Cash			975,240,648	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)			901,445,013	7090
8. Margin on deposit with derivatives clearing organizations of contract markets				
A. Cash			7,863,795,687	7100
B. Securities representing investments of customers' funds (at market)			4,840,627,959	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			8,678,110,979	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			1,163,758,063	7130
10. Exchange traded options				
A. Value of open long option contracts			3,525,979,299	7132
B. Value of open short option contracts			(3,080,647,477)	7133
11. Net equities with other FCMs				
A. Net liquidating equity			1,117,563	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)			24,869,427,734	7180
14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13)			\$ 678,143,053	7190
15. Management target amount for excess funds in segregation			422,800,000	7194
16. Excess (deficiency) funds in segregation over (under) management target amount excess			255,343,053	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		\$ 13,165,831,989	8500
B. Securities (at market)		17,730,677,947	8510
2. Net unrealized profit (loss) in open cleared swaps		3,591,752,908	8520
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
4. Net equity (deficit) (add lines 1, 2 and 3)		34,488,262,844	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$ 203,685,757	8560	
Less: amount offset by customer owned securities	(202,199,439)	8570	
		1,486,318	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		34,489,749,162	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 2,313,433,257	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)		1,475,672,726	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		11,439,833,666	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		4,014,924,854	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		16,255,005,221	8650
9. Net settlement from (to) derivatives clearing organizations		(293,775,613)	8660
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
12. Cleared swaps customer funds on hand (describe:)		0	8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)		35,205,094,111	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 715,344,949	8730
15. Management target Amount for Excess funds in cleared swaps segregated accounts		\$ 485,800,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess		\$ 229,544,949	8770

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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		\$ 5,287,317,967	7315
B. Securities (at market)		\$ 2,494,433,361	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		\$(1,339,043,364)	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		\$ 26,165,948	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade		\$(29,389,156)	7337
4. Net equity (deficit) (add Lines 1, 2, and 3)		\$ 6,439,484,756	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 198,777,249		7351
Less: Amount offset by customer owned securities	\$(195,330,632)		7352
6. Amount required to be set aside as the secured amount - Net liquidating equity method (add Lines 4 and 5)		\$ 6,442,931,373	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6.		\$ 6,442,931,373	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		\$ 722,575	7500		
B. Other banks qualified under 17 CFR. 30.7					
Name(s): <u>See Attached</u>	7510	600,507,736	7520	\$ 601,230,311	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 481,143,982	7540		
B. In safekeeping with other banks designated by 17 CFR. 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	481,143,982	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		\$ 5,396,591,124	7700		
B. Securities		2,014,484,999	7710		
C. Unrealized gain (loss) on open futures contracts		(1,339,043,307)	7720		
D. Value of long option contracts		26,165,948	7730		
E. Value of short option contracts		(29,389,156)	7735	6,068,809,608	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				\$ 7,151,183,901	7770
9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360)				708,252,528	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts				176,400,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess				531,852,528	7785