SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II

BROKER OR DEALER:	CITIGROUP GLOBAL MARKETS INC.	**as of:**	06/30/2026

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

SEGREGATION REQUIREMENTS

1.	Net ledger balance				
	A. Cash			$ 11,275,496,956	7010
	B. Securities (at market)			10,650,965,911	7020
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market			1,047,406,374	7030
3.	Exchange traded options				
	A. Add: Market value of open option contracts purchased on a contract market			3,156,374,266	7032
	B. Deduct Market value of open option contracts granted (sold) on a contract market			(2,548,296,564)	7033
4.	Net equity (deficit) (total of Lines 1, 2 and 3)			23,581,946,943	7040
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	354,572,375	7045		
	Less: amount offset by customer owned securities	(354,114,425)	7047	457,950	7050
6.	Amount required to be segregated (add Lines 4 and 5)			$ 23,582,404,893	7060

FUNDS IN SEGREGATED ACCOUNTS

7.	Deposited in segregated funds bank accounts		
	A. Cash	1,051,166,709	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)	861,602,382	7090
8.	Margin on deposit with derivatives clearing organizations of contract markets		
	A. Cash	5,816,511,262	7100
	B. Securities representing investments of customers' funds (at market)	6,076,592,551	7110
	C. Securities held for particular customers or option customers in lieu of cash (at market)	9,789,363,529	7120
9.	Net settlement from (to) derivatives clearing organizations of contract markets	22,117,998	7130
10.	Exchange traded options		
	A. Value of open long option contracts	3,156,374,266	7132
	B. Value of open short option contracts	(2,548,296,564)	7133
11.	Net equities with other FCMs		
	A. Net liquidating equity	2,515,213	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)	24,227,947,346	7180
14.	Excess (deficiency) funds in segregation (subtract Line 6 from Line 13)	$ 645,542,453	7190
15.	Management target amount for excess funds in segregation	438,200,000	7194
16.	Excess (deficiency) funds in segregation over (under) management target amount excess	207,342,453	7198

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BROKER OR DEALER: CITIGROUP GLOBAL MARKETS INC. **as of:** 06/30/2026

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			$ 11,845,923,938	8500
	B. Securities (at market)			16,554,917,658	8510
2.	Net unrealized profit (loss) in open cleared swaps			5,653,045,824	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)			34,053,887,420	8550
5.	Accounts liquidating to a deficit and accounts with debit balances				
	- gross amount	$ 76,043,910	8560		
	Less: amount offset by customer owned securities	(74,360,480)	8570	1,683,430	8580
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)			34,055,570,850	8590

Funds in Cleared Swaps Customer Segregated Accounts

7.	Deposited in cleared swaps customer segregated accounts at banks		
	A. Cash	$ 1,169,439,258	8600
	B. Securities representing investments of cleared swaps customers' funds (at market)	49,461,500	8610
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	2,381,616,150	8620
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
	A. Cash	10,004,858,432	8630
	B. Securities representing investments of cleared swaps customers' funds (at market)	6,842,316,065	8640
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	14,173,301,508	8650
9.	Net settlement from (to) derivatives clearing organizations	137,584,680	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)	34,758,577,593	8720
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	$ 703,006,743	8730
15.	Management target Amount for Excess funds in cleared swaps segregated accounts	$ 486,500,000	8760
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	$ 216,506,743	8770

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BROKER OR DEALER:	CITIGROUP GLOBAL MARKETS INC.	**as of:**	06/30/2026

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

1.	Amount required to be segregated in accordance with17 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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BROKER OR DEALER:	CITIGROUP GLOBAL MARKETS INC.	**as of:**	06/30/2026

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			$ 3,195,705,044	7315
	B. Securities (at market)			$ 2,542,969,865	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade			$(533,628,724)	7325
3.	Exchange traded options				
	A. Market value of open option contracts purchased on a foreign board of trade			$ 18,601,615	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade			$(19,054,419)	7337
4.	Net equity (deficit) (add Lines 1, 2, and 3)			$ 5,204,593,381	7345
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	$ 340,213,270	7351		
	Less: Amount offset by customer owned securities	$(261,826,886)	7352	$ 78,386,384	7354
6.	Amount required to be set aside as the secured amount - Net liquidating equity method (add Lines 4 and 5)			$ 5,282,979,765	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6.			$ 5,282,979,765	7360

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BROKER OR DEALER:	CITIGROUP GLOBAL MARKETS INC.	**as of:**	06/30/2026

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

<u>FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS</u>

1. Cash in banks					
A. Banks located in the United States		$ 349,642,908	7500		
B. Other banks qualified under 17 CFR. 30.7					
Name(s): See Attached	7510	423,466,615	7520	$ 773,109,523	7530
2. Securities					
A. In safekeeping with banks located in the United States		$ 833,876,060	7540		
B. In safekeeping with other banks designated by 17 CFR. 30.7					
Name(s): See Attached	7550	0	7560	833,876,060	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): See Attached	7690				
A. Cash		$ 2,805,276,823	7700		
B. Securities		1,758,814,305	7710		
C. Unrealized gain (loss) on open futures contracts		(533,628,724)	7720		
D. Value of long option contracts		18,601,615	7730		
E. Value of short option contracts		(19,054,419)	7735	4,030,009,600	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				$ 5,636,995,183	7770
9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360)				354,015,418	7380
10. Management target amount for excess funds in separate 17 CFR 30. 7 accounts				184,100,000	7780
11. Excess (deficiency) funds in separate 17 CFR 30. 7 accounts over (under) management target excess				169,915,418	7785