

INITIAL**End Date:3/12/2026****Firm Name:Citigroup Global Markets Inc****Form:Daily Seg - FOCUS II - Daily****Submit Date:3/13/2026****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
 - A. Cash 4,072,301,022 [7315]
 - B. Securities (at market) 2,178,746,998 [7317]
 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -521,872,640 [7325]
 3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade 53,439,846 [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade -39,726,404 [7337]
 4. Net equity (deficit) (add lines 1. 2. and 3.) 5,742,888,822 [7345]
 5. Account liquidating to a deficit and account with a debit balances - gross amount 113,539,047 [7351]
 Less: amount offset by customer owned securities -105,205,339 [7352] 8,333,708 [7354]
 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) 5,751,222,530 [7355]
 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,751,222,530 [7360]
- FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**
1. Cash in banks
 - A. Banks located in the United States 204,366,060 [7500]
 - B. Other banks qualified under Regulation 30.7 313,397,568 [7520] 517,763,628 [7530]
 2. Securities
 - A. In safekeeping with banks located in the United States 529,638,516 [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 529,638,516 [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 3,904,352,766 [7700]
 - B. Securities 1,649,108,482 [7710]
 - C. Unrealized gain (loss) on open futures contracts -521,905,128 [7720]
 - D. Value of long option contracts 53,439,846 [7730]
 - E. Value of short option contracts -39,726,404 [7735] 5,045,269,562 [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 6,092,671,706 [7770]
 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 341,449,176 [7380]
 10. Management Target Amount for Excess funds in separate section 30.7 accounts 182,000,000 [7780]
 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target 159,449,176 [7785]

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

1.	Net ledger balance	
	A. Cash	<u>18,885,861,186</u> [7010]
	B. Securities (at market)	<u>9,275,590,337</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-6,875,103,978</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>3,170,961,234</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-2,946,698,938</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>21,510,609,841</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>670,530,925</u> [7045]
	Less: amount offset by customer securities	<u>-507,557,312</u> [7047] <u>162,973,613</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>21,673,583,454</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>183,554,413</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>834,955,299</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>8,863,038,996</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>4,620,960,548</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>8,440,635,038</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-882,555,176</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>3,170,961,234</u> [7132]
	B. Value of open short option contracts	<u>-2,946,698,938</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>1,982,180</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>22,286,833,594</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>613,250,140</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>408,100,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>205,150,140</u> [7198]
	Excess	

INITIAL**End Date:3/12/2026****Firm Name:Citigroup Global Markets Inc****Form:Daily Seg - FOCUS II - Daily****Submit Date:3/13/2026****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	
	A. Cash	<u>14,046,161,688</u> [8500]
	B. Securities (at market)	<u>16,885,072,186</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>3,200,475,548</u> [8520]
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>34,131,709,422</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>337,363,115</u> [8560]
	Less: amount offset by customer owned securities	<u>-335,586,065</u> [8570] <u>1,777,050</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>34,133,486,472</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>1,776,797,340</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>1,247,036,732</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>12,421,741,052</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>3,355,055,857</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>15,638,035,454</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>395,642,129</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>34,834,308,564</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>700,822,092</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>479,500,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>221,322,092</u> [8770]