**INITIAL**
**End Date:11/3/2026**
**Firm Name:Citigroup Global Markets Inc**
**Form:Daily Seg - FOCUS II - Daily**
**Submit Date:11/4/2026**

## 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 | **4,316,119,280** [7315] |
| | B. Securities (at market) | **2,262,771,358** [7317] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | **-729,946,536** [7325] |
| 3. | Exchange traded options | |
| | a. Market value of open option contracts purchased on a foreign board of trade | **9,398,996** [7335] |
| | b. Market value of open contracts granted (sold) on a foreign board of trade | **-5,697,111** [7337] |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.) | **5,852,645,987** [7345] |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount | **176,235,891** [7351] |
| | Less: amount offset by customer owned securities | **-175,597,588** [7352] **638,303** [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | **5,853,284,290** [7355] |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | **5,853,284,290** [7360] |
| | FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | |
| 1. | Cash in banks | |
| | A. Banks located in the United States | **213,681,775** [7500] |
| | B. Other banks qualified under Regulation 30.7 | **311,500,526** [7520] **525,182,301** [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | **473,799,691** [7540] |
| | B. In safekeeping with other banks qualified under Regulation 30.7 | **0** [7560] **473,799,691** [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 | **3,797,889,842** [7700] |
| | B. Securities | **2,142,031,112** [7710] |
| | C. Unrealized gain (loss) on open futures contracts | **-729,946,583** [7720] |
| | D. Value of long option contracts | **9,398,996** [7730] |
| | E. Value of short option contracts | **-5,697,111** [7735] **5,213,676,256** [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 | **6,212,658,248** [7770] |
| 9. | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | **359,373,958** [7380] |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts | **190,400,000** [7780] |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target | **168,973,958** [7785] |

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## Daily Segregation - Segregation Statement

| | | |
|---|---|---|
| | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | |
| 1. | Net ledger balance | |
| | A. Cash | **15,843,745,743** [7010] |
| | B. Securities (at market) | **11,498,381,532** [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | **-5,533,998,040** [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | **3,784,602,306** [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | **-3,348,546,888** [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | **22,244,184,653** [7040] |
| 5. | Accounts liquidating to a deficit and accounts with | |
| | debit balances - gross amount | **631,995,395** [7045] |
| | Less: amount offset by customer securities | **-547,264,639** [7047] **84,730,756** [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | **22,328,915,409** [7060] |
| | FUNDS IN SEGREGATED ACCOUNTS | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | **180,760,890** [7070] |
| | B. Securities representing investments of customers' funds (at market) | **824,525,620** [7080] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | **374,833,367** [7090] |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | |
| | A. Cash | **5,519,229,660** [7100] |
| | B. Securities representing investments of customers' funds (at market) | **4,601,372,663** [7110] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | **11,123,548,165** [7120] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | **-6,331,488** [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | **3,784,602,306** [7132] |
| | B. Value of open short option contracts | **-3,348,546,888** [7133] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | **1,455,576** [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 | **0** [7150] |
| 13. | Total amount in segregation (add lines 7 through 12) | **23,055,449,871** [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | **726,534,462** [7190] |
| 15. | Management Target Amount for Excess funds in segregation | **416,500,000** [7194] |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | **310,034,462** [7198] |

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## 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 | **10,366,162,867** [8500] |
| | B. Securities (at market) | **18,962,934,756** [8510] |
| 2. | Net unrealized profit (loss) in open cleared swaps | **8,073,861,575** [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) | **37,402,959,198** [8550] |
| 5. | Accounts liquidating to a deficit and accounts with | |
| | debit balances - gross amount | **86,572,776** [8560] |
| | Less: amount offset by customer owned securities | **-84,898,472** [8570] **1,674,304** [8580] |
| 6. | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | **37,404,633,502** [8590] |
| | Funds in Cleared Swaps Customer Segregated Accounts | |
| 7. | Deposited in cleared swaps customer segregated accounts at banks | |
| | A. Cash | **2,604,543,593** [8600] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | **802,485,373** [8610] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | **2,450,786,194** [8620] |
| 8. | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts | |
| | A. Cash | **10,453,157,476** [8630] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | **5,521,108,155** [8640] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | **16,512,148,562** [8650] |
| 9. | Net settlement from (to) derivatives clearing organizations | **161,547,428** [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 | |
| | A. Cash | **0** |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | **0** |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | **0** **0** [8715] |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12) | **38,505,776,781** [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | **1,101,143,279** [8730] |
| 15. | Management Target Amount for Excess funds in cleared swaps segregated accounts | **513,100,000** [8760] |
| 16. | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management | **588,043,279** [8770] |