

INITIAL**End Date:8/11/2026****Firm Name:Citigroup Global Markets Inc****Form:Daily Seg - FOCUS II - Daily****Submit Date:8/12/2026****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

1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	<u>0</u> [7305]
	A. Cash	<u>3,380,459,063</u> [7315]
	B. Securities (at market)	<u>2,211,409,244</u> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>233,615,345</u> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<u>24,173,433</u> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-18,237,469</u> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<u>5,831,419,616</u> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>36,811,334</u> [7351]
	Less: amount offset by customer owned securities	<u>-24,937,089</u> [7352] <u>11,874,245</u> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>5,843,293,861</u> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>5,843,293,861</u> [7360]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>383,529,597</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>717,176,981</u> [7520] <u>1,100,706,578</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>521,123,660</u> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>521,123,660</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>0</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>0</u> [7615] <u>0</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>2,340,636,947</u> [7700]
	B. Securities	<u>1,982,984,784</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>233,547,371</u> [7720]
	D. Value of long option contracts	<u>24,173,433</u> [7730]
	E. Value of short option contracts	<u>-18,237,469</u> [7735] <u>4,563,105,066</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>6,184,935,304</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>341,641,443</u> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<u>186,200,000</u> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>155,441,443</u> [7785]

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

1.	Net ledger balance	
	A. Cash	<u>11,796,456,121</u> [7010]
	B. Securities (at market)	<u>10,306,716,287</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-759,072,615</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>3,348,954,479</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-2,760,608,263</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>21,932,446,009</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>378,841,105</u> [7045]
	Less: amount offset by customer securities	<u>-277,958,984</u> [7047] <u>100,882,121</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>22,033,328,130</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>572,150,840</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>939,433,600</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>568,704,805</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>5,140,163,526</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>5,218,093,855</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>9,738,011,482</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-73,453,647</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>3,348,954,479</u> [7132]
	B. Value of open short option contracts	<u>-2,760,608,263</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>3,239,501</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>22,694,690,178</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>661,362,048</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>427,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>234,362,048</u> [7198]
	Excess	

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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>10,094,871,842</u> [8500]
	B. Securities (at market)	<u>17,609,959,871</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>6,823,303,248</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>34,528,134,961</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>108,039,429</u> [8560]
	Less: amount offset by customer owned securities	<u>-106,289,526</u> [8570] <u>1,749,903</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>34,529,884,864</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>1,417,095,471</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>840,523,801</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>2,665,535,689</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>10,329,440,624</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>5,290,266,748</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>14,944,424,182</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-188,382,933</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>35,298,903,582</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>769,018,718</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>497,700,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>271,318,718</u> [8770]