

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

BROKER OR DEALER:

CITIGROUP GLOBAL MARKETS INC.

as of: 05/31/2026

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

SEGREGATION REQUIREMENTS

1.	Net ledger balance			
	A. Cash		\$ 9,037,561,394	7010
	B. Securities (at market)		9,805,380,106	7020
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market		5,317,285,460	7030
3.	Exchange traded options			
	A. Add: Market value of open option contracts purchased on a contract market		3,375,838,706	7032
	B. Deduct Market value of open option contracts granted (sold) on a contract market		(2,770,578,688)	7033
4.	Net equity (deficit) (total of Lines 1, 2 and 3)		24,765,486,978	7040
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	90,389,264	7045	
	Less: amount offset by customer owned securities	(90,185,869)	7047	203,395 7050
6.	Amount required to be segregated (add Lines 4 and 5)		\$ 24,765,690,373	7060

FUNDS IN SEGREGATED ACCOUNTS

7.	Deposited in segregated funds bank accounts			
	A. Cash		790,159,176	7070
	B. Securities representing investments of customers' funds (at market)		298,851,000	7080
	C. Securities held for particular customers or option customers in lieu of cash (at market)		417,975,447	7090
8.	Margin on deposit with derivatives clearing organizations of contract markets			
	A. Cash		6,373,132,033	7100
	B. Securities representing investments of customers' funds (at market)		7,458,720,088	7110
	C. Securities held for particular customers or option customers in lieu of cash (at market)		9,387,404,659	7120
9.	Net settlement from (to) derivatives clearing organizations of contract markets		91,849,293	7130
10.	Exchange traded options			
	A. Value of open long option contracts		3,375,838,706	7132
	B. Value of open short option contracts		(2,770,578,688)	7133
11.	Net equities with other FCMs			
	A. Net liquidating equity		3,212,726	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)		25,426,564,440	7180
14.	Excess (deficiency) funds in segregation (subtract Line 6 from Line 13)		\$ 660,874,067	7190
15.	Management target amount for excess funds in segregation		457,100,000	7194
16.	Excess (deficiency) funds in segregation over (under) management target amount excess		203,774,067	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		\$ 12,656,847,473	8500
B. Securities (at market)		16,269,380,814	8510
2. Net unrealized profit (loss) in open cleared swaps		4,827,496,530	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)		33,753,724,817	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$ 61,289,293	8560	
Less: amount offset by customer owned securities	(59,676,252)	8570	1,613,041
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		33,755,337,858	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 1,424,002,723	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		394,756,137	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		1,860,534,350	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		9,989,357,575	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		6,331,547,037	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		14,408,846,464	8650
9. Net settlement from (to) derivatives clearing organizations		43,184,323	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)		34,452,228,609	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 696,890,751	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		\$ 211,090,751	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		\$ 2,905,753,676	7315
	B. Securities (at market)		\$ 2,080,550,199	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		\$ 392,361,780	7325
3.	Exchange traded options			
	A. Market value of open option contracts purchased on a foreign board of trade		\$ 47,995,765	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade		\$(40,474,900)	7337
4.	Net equity (deficit) (add Lines 1, 2, and 3)		\$ 5,386,186,520	7345
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 54,093,988	7351	
	Less: Amount offset by customer owned securities	\$(53,472,812)	7352	
			\$ 621,176	7354
6.	Amount required to be set aside as the secured amount - Net liquidating equity method (add Lines 4 and 5)		\$ 5,386,807,696	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6.		\$ 5,386,807,696	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

\$ 680,165,145 7500

B. Other banks qualified under 17 CFR. 30.7

Name(s): See Attached

7510

541,855,905 7520 \$ 1,222,021,050 7530

2. Securities

A. In safekeeping with banks located in the United States

\$ 391,352,915 7540

B. In safekeeping with other banks designated by 17 CFR. 30.7

Name(s): See Attached

7550

0 7560 391,352,915 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

\$ 1,986,220,684 7700

B. Securities

1,738,875,284 7710

C. Unrealized gain (loss) on open futures contracts

392,393,490 7720

D. Value of long option contracts

47,995,765 7730

E. Value of short option contracts

(40,474,900) 7735 4,125,010,323 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

\$ 5,738,384,288 7770

9. Excess (deficiency) set aside funds for secured amount

(Line Item 7770 minus Line Item 7360)

351,576,592 7380

10. Management target amount for excess funds in separate 17 CFR 30.7 accounts

183,400,000 7780

11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts

over (under) management target excess

168,176,592 7785