

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

BROKER OR DEALER:

CITIGROUP GLOBAL MARKETS INC.

as of: 08/31/2026

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

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash		\$ 13,201,739,181	7010
B. Securities (at market)		10,395,787,422	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(1,987,769,919)	7030
3. Exchange traded options			
A. Add: Market value of open option contracts purchased on a contract market		3,695,186,729	7032
B. Deduct Market value of open option contracts granted (sold) on a contract market		(3,130,931,569)	7033
4. Net equity (deficit) (total of Lines 1, 2 and 3)		22,174,011,844	7040
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	383,571,812	7045	
Less: amount offset by customer owned securities	(283,530,520)	7047	
		100,041,292	7050
6. Amount required to be segregated (add Lines 4 and 5)		\$ 22,274,053,136	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		456,028,686	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)		945,286,496	7090
8. Margin on deposit with derivatives clearing organizations of contract markets			
A. Cash		5,937,484,522	7100
B. Securities representing investments of customers' funds (at market)		5,563,859,689	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		9,450,500,926	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(58,612,937)	7130
10. Exchange traded options			
A. Value of open long option contracts		3,695,186,729	7132
B. Value of open short option contracts		(3,130,931,569)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		2,686,688	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)		22,861,489,230	7180
14. Excess (deficiency) funds in segregation (subtract Line 6 from Line 13)		\$ 587,436,094	7190
15. Management target amount for excess funds in segregation		415,800,000	7194
16. Excess (deficiency) funds in segregation over (under) management target amount excess		171,636,094	7198

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

BROKER OR DEALER:

CITIGROUP GLOBAL MARKETS INC.

as of: 08/31/2026

**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		\$ 10,184,475,690	8500
	B. Securities (at market)		17,512,430,633	8510
2.	Net unrealized profit (loss) in open cleared swaps		7,609,594,634	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)		35,306,500,957	8550
5.	Accounts liquidating to a deficit and accounts with debit balances			
	- gross amount	\$ 110,615,533	8560	
	Less: amount offset by customer owned securities	(108,622,331)	8570	
			1,993,202	8580
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		35,308,494,159	8590

Funds in Cleared Swaps Customer Segregated Accounts

7.	Deposited in cleared swaps customer segregated accounts at banks			
	A. Cash		\$ 1,527,009,092	8600
	B. Securities representing investments of cleared swaps customers' funds (at market)		547,966,000	8610
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)		2,191,971,694	8620
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
	A. Cash		10,925,440,956	8630
	B. Securities representing investments of cleared swaps customers' funds (at market)		5,307,798,954	8640
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)		15,320,458,939	8650
9.	Net settlement from (to) derivatives clearing organizations		246,775,855	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)		36,067,421,490	8720
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 758,927,331	8730
15.	Management target Amount for Excess funds in cleared swaps segregated accounts		\$ 522,200,000	8760
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess		\$ 236,727,331	8770

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

BROKER OR DEALER:	CITIGROUP GLOBAL MARKETS INC.	as of: 08/31/2026
--------------------------	-------------------------------	--------------------------

**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

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

BROKER OR DEALER:	CITIGROUP GLOBAL MARKETS INC.	as of: 08/31/2026
--------------------------	-------------------------------	--------------------------

**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		\$ 3,445,750,230	7315
	B. Securities (at market)		\$ 2,275,673,133	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		\$(87,963,088)	7325
3.	Exchange traded options			
	A. Market value of open option contracts purchased on a foreign board of trade		\$ 18,109,664	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade		\$(15,921,474)	7337
4.	Net equity (deficit) (add Lines 1, 2, and 3)		\$ 5,635,648,465	7345
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 85,267,625	7351	
	Less: Amount offset by customer owned securities	\$(84,933,968)	7352	
			\$ 333,657	7354
6.	Amount required to be set aside as the secured amount - Net liquidating equity method (add Lines 4 and 5)		\$ 5,635,982,122	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or Line 6.		\$ 5,635,982,122	7360

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

BROKER OR DEALER:

CITIGROUP GLOBAL MARKETS INC.

as of: 08/31/2026

**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	\$ 529,899,491	7500		
B. Other banks qualified under 17 CFR. 30.7				
Name(s): <u>See Attached</u>	461,072,951	7520	\$ 990,972,442	7530
2. Securities				
A. In safekeeping with banks located in the United States	\$ 545,496,158	7540		
B. In safekeeping with other banks designated by 17 CFR. 30.7				
Name(s): <u>See Attached</u>	0	7560	545,496,158	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): <u>See Attached</u>		7690		
A. Cash	\$ 2,450,998,584	7700		
B. Securities	2,075,445,767	7710		
C. Unrealized gain (loss) on open futures contracts	(87,964,471)	7720		
D. Value of long option contracts	18,109,664	7730		
E. Value of short option contracts	(15,921,474)	7735	4,440,668,070	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			\$ 5,977,136,670	7770
9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360)			341,154,548	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			157,754,548	7785