

INITIAL**End Date:1/13/2026****Firm Name:Citigroup Global Markets Inc****Form:Daily Seg - FOCUS II - Daily****Submit Date:1/14/2026****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 1,856,136,529 [7315]
 - B. Securities (at market) 1,885,893,263 [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 1,445,199,084 [7325]
3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade 164,022,052 [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade -122,452,435 [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) 5,228,798,493 [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount 39,811,562 [7351]
- Less: amount offset by customer owned securities -38,944,932 [7352] 866,630 [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity 5,229,665,123 [7355]
- Method (add lines 4 and 5)
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. 5,229,665,123 [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
 - A. Banks located in the United States 47,702,355 [7500]
 - B. Other banks qualified under Regulation 30.7 421,943,448 [7520] 469,645,803 [7530]
2. Securities
 - A. In safekeeping with banks located in the United States 380,011,367 [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 0 [7560] 380,011,367 [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 1,709,339,229 [7700]
 - B. Securities 1,505,881,896 [7710]
 - C. Unrealized gain (loss) on open futures contracts 1,452,402,878 [7720]
 - D. Value of long option contracts 164,022,052 [7730]
 - E. Value of short option contracts -122,452,435 [7735] 4,709,193,620 [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 5,558,850,790 [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) 329,185,667 [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts 175,000,000 [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target 154,185,667 [7785]

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

1.	Net ledger balance	
	A. Cash	<u>11,035,079,829</u> [7010]
	B. Securities (at market)	<u>8,884,420,075</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>403,711,490</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>1,143,677,729</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-706,932,179</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>20,759,956,944</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>121,498,706</u> [7045]
	Less: amount offset by customer securities	<u>-118,979,614</u> [7047] <u>2,519,092</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>20,762,476,036</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>407,075,554</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>952,507,371</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>9,406,883,402</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>2,550,000,000</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>7,931,912,704</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-325,287,767</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>1,144,450,059</u> [7132]
	B. Value of open short option contracts	<u>-707,322,899</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>386,059</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>21,360,604,483</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>598,128,447</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>396,200,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>201,928,447</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>9,663,629,833</u> [8500]
	B. Securities (at market)	<u>16,245,310,666</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>5,616,826,302</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>31,525,766,801</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>67,793,869</u> [8560]
	Less: amount offset by customer owned securities	<u>-66,398,838</u> [8570] <u>1,395,031</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>31,527,161,832</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>1,453,561,452</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>1,057,037,654</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>12,108,777,357</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>2,450,000,000</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>15,188,273,012</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-58,611,112</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>32,199,038,363</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>671,876,531</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>461,300,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>210,576,531</u> [8770]