

Items on this page to be reported by: Futures Commission Merchant

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	9,417,736,030	7010
B. Securities (at market)	\$	2,156,469,170	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	\$	(1,350,807,589)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market	\$	2,577,466,017	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	\$	(2,350,484,866)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)	\$	10,450,378,762	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	472,789	7045
Less: amount offset by customer owned securities	\$	()	7047
		472,789	7050
6. Amount required to be segregated (add lines 4 and 5)	\$	10,450,851,551	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash	\$	2,433,218,529	7070
B. Securities representing investments of customers' funds (at market)	\$		7080
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	88,602,319	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	5,591,415,335	7100
B. Securities representing investments of customers' funds (at market)	\$	247,955,264	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$	2,067,866,851	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets	\$	110,613,156	7130
10. Exchange traded options			
A. Value of open long option contracts	\$	2,577,466,017	7132
B. Value of open short option contracts	\$	(2,350,484,866)	7133
11. Net equities with other FCMs			
A. Net liquidating equity	\$	1	7140
B. Securities representing investments of customers' funds (at market)	\$		7160
C. Securities held for particular customers or option customers in lieu of cash (at market)	\$		7170
12. Segregated funds on hand (describe:)	\$		7150
13. Total amount in segregation (add lines 7 through 12)	\$	10,766,652,606	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	315,801,055	7190
15. Management Target Amount for Excess funds in segregation	\$	150,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	165,801,055	7198

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CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance		
A. Cash	\$	8500
B. Securities (at market)	\$	8510
2. Net unrealized profit (loss) in open cleared swaps	\$	8520
3. Cleared swaps options		
A. Market value of open cleared swaps option contracts purchased	\$	8530
B. Market value of open cleared swaps option contracts granted (sold)	\$ (	8540)
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	8550
5. Accounts liquidating to a deficit and accounts with debit balances		
- gross amount	\$	8560
Less: amount offset by customer owned securities	\$ (	8570)
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)	\$	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks		
A. Cash	\$	5,522,465 8600
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
A. Cash	\$	17,918,295 8630
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	8650
9. Net settlement from (to) derivatives clearing organizations	\$	8660
10. Cleared swaps options		
A. Value of open cleared swaps long option contracts	\$	8670
B. Value of open cleared swaps short option contracts	\$ (	8680)
11. Net equities with other FCMs		
A. Net liquidating equity	\$	8690
B. Securities representing investment of cleared swaps customers' funds (at market)	\$	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	\$	8710
12. Cleared swaps customer funds on hand (describe: _____)	\$	8715
13. Total amount in cleared swaps customer segregation (add Lines 7 through 12)	\$	23,440,760 8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	\$	23,440,760 8730
15. Management target amount for excess funds in cleared swaps segregated accounts	\$	10,000,000 8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	\$	13,440,760 8770

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Report
Part II

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

2026-07-24 12:23PM EDT
Status: Accepted

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1. Amount required to be segregated in accordance with 17 CFR 32.6\$ 7200
2. Funds/property in segregated accounts
- A. Cash\$ 7210
- B. Securities (at market value)\$ 7220
- C. Total funds/property in segregated accounts\$ 7230
3. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1)\$ 7240

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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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	\$		7305
1. Net ledger balance - Foreign futures and foreign option trading - All Customers			
A. Cash	\$	1,822,376,438	7315
B. Securities (at market)	\$	8,444,792	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$	104,571,568	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade	\$	62,836,608	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$	(70,162,317)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$	1,928,067,089	7345
5. Accounts liquidating to a deficit and accounts with			
debit balances - gross amount	\$	2,208	7351
Less: amount offset by customer owned securities	\$	()	7352
	\$	2,208	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	1,928,069,297	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	1,928,069,297	7360

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD
IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES
AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

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FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks

A. Banks located in the United States \$ 7,589,559 7500

B. Other banks qualified under 17 CFR. 30.7

Name(s): JPM CHASE - LONDON, BONY, BARCLAYS 7510 \$ 662,581,047 7520 \$ 670,170,606 7530

2. Securities

A. In safekeeping with banks located in the United States \$ 82,508,917 7540

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

Name(s): 7550 \$ 7560 \$ 82,508,917 7570

3. Equities with registered futures commission merchants

A. Cash \$ 57,410,878 7580

B. Securities \$ 7590

C. Unrealized gain (loss) on open futures contracts \$ 7,054,943 7600

D. Value of long option contracts \$ 206,609 7610

E. Value of short option contracts \$(.....) 7615 \$ 64,672,430 7620

4. Amounts held by clearing organizations of foreign boards of trade

Name(s): EUREX EUROPEAN ENERGY EXCHANGE 7630 NASDAQ LCH LME

A. Cash \$ 1,020,906,155 7640

B. Securities \$ 7650

C. Amount due to (from) clearing organizations - daily variation \$ 65,733,243 7660

D. Value of long option contracts \$ 7670

E. Value of short option contracts \$(7,510,637) 7675 \$ 1,079,128,761 7680

5. Amounts held by members of foreign boards of trade

Name(s): Maybank, Intesa Sanpaolo, SG Americas, Mizuho Markets Futures Singapore Pte, Mizuho Securities Co, Ltd, Nissan Century Securities, KGI Sec 7690

A. Cash \$ 244,417,726 7700

B. Securities \$ 7710

C. Unrealized gain (loss) on open futures contracts \$ 30,318,119 7720

D. Value of long option contracts \$ 7730

E. Value of short option contracts \$((21,680)) 7735 \$ 274,714,165 7740

6. Amounts with other depositories designated by a foreign board of trade

Name(s): 7750 \$ 7760

7. Segregated funds on hand (describe:) \$ 7765

8. Total funds in separate 17 CFR 30.7 accounts \$ 2,171,194,879 7770

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

(Line Item 7770 minus Line Item 7360) \$ 243,125,582 7380

10. Management target amount for excess funds in separate 17 CFR 30.7 accounts \$ 70,000,000 7780

11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess \$ 173,125,582 7785