SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash		$ 15,142,280,789	7010
B. Securities (at market)		$ 1,931,640,029	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		$ (7,131,676,633)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		$ 4,067,611,166	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		$ (3,725,602,186)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)		$ 10,284,253,165	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	$ 2,470,302 7045		
Less: amount offset by customer owned securities	$ ( ) 7047	$ 2,470,302	7050
6. Amount required to be segregated (add lines 4 and 5)		$ 10,286,723,467	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		$ 2,329,534,483	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)		$ 103,989,875	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		$ 6,387,046,250	7100
B. Securities representing investments of customers' funds (at market)		$ 249,533,694	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		$ 1,827,650,155	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		$ (541,882,645)	7130
10. Exchange traded options			
A. Value of open long option contracts		$ 4,067,611,166	7132
B. Value of open short option contracts		$ (3,725,602,186)	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)		$ 10,697,880,793	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		$ 411,157,326	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		$ 261,157,326	7198

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	$	8580
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		$ 5,624,280	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)		$ 23,542,575	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)		$ 23,542,575	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		$ 13,542,575	8770

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

2026-09-24 12:15PM EDT
Status: Accepted

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

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

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			$ 2,551,686,983	7315
B. Securities (at market)			$ 8,483,857	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade			$ (186,567,568)	7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade			$ 106,635,398	7335
B. Market value of open contracts granted (sold) on a foreign board of trade			$ (126,250,550)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)			$ 2,353,988,120	7345
5. Accounts liquidating to a deficit and accounts with				
debit balances - gross amount	$ 3,719	7351		
Less: amount offset by customer owned securities	$( )	7352	$ 3,719	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)			$ 2,353,991,839	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.			$ 2,353,991,839	7360

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks				
A. Banks located in the United States		$ 7,872,965	7500	
B. Other banks qualified under 17 CFR. 30.7				
Name(s): JPM CHASE - LONDON, BONY, BARCLAYS	7510	$ 836,210,967	7520	$ 844,083,932 7530
2. Securities				
A. In safekeeping with banks located in the United States		$ 83,039,669	7540	
B. In safekeeping with other banks designated by 17 CFR. 30.7				
Name(s):	7550	$	7560	$ 83,039,669 7570
3. Equities with registered futures commission merchants				
A. Cash		$ 66,202,011	7580	
B. Securities		$	7590	
C. Unrealized gain (loss) on open futures contracts		$ (11,686,980)	7600	
D. Value of long option contracts		$ 508,959	7610	
E. Value of short option contracts		$( )	7615	$ 55,023,990 7620
4. Amounts held by clearing organizations of foreign boards of trade				
Name(s): EUREX EUROPEAN ENERGY EXCHANGE NASDAQ LCH LME	7630			
A. Cash		$ 1,279,435,108	7640	
B. Securities			7650	
C. Amount due to (from) clearing organizations - daily variation		$ 93,014,992	7660	
D. Value of long option contracts		$	7670	
E. Value of short option contracts		$(14,989,291)	7675	$ 1,357,460,809 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		$ 242,502,947	7700	
B. Securities		$	7710	
C. Unrealized gain (loss) on open futures contracts		$ 107,147,776	7720	
D. Value of long option contracts		$	7730	
E. Value of short option contracts		$((5,134,820))	7735	$ 344,515,903 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				$ 2,684,124,303 7770
9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360)				$ 330,132,464 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				$ 260,132,464 7785