SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash		$ 796,900,752	7010
B. Securities (at market)		$ 0	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		$ (133,388,634)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		$ 622,100	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		$ (297,996)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)		$ 663,836,222	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	$ 0 7045		
Less: amount offset by customer owned securities	$ (0) 7047	$ 0	7050
6. Amount required to be segregated (add lines 4 and 5)		$ 663,836,222	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		$ 2,398,851	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)		$ 0	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		$ 706,611,412	7100
B. Securities representing investments of customers' funds (at market)		$ 0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		$ 0	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		$ 18,615,771	7130
10. Exchange traded options			
A. Value of open long option contracts		$ 622,100	7132
B. Value of open short option contracts		$ (297,996)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		$ 0	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)		$ 727,950,138	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		$ 64,113,916	7190
15. Management Target Amount for Excess funds in segregation		$ 27,300,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		$ 36,813,916	7198

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

2026-10-15 05:26PM EDT
Status: Accepted

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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 $	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	$		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	$		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)	$		8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)	$		8730
15. Management target amount for excess funds in cleared swaps segregated accounts	$		8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess	$		8770

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

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks							
A. Banks located in the United States		$		7500			
B. Other banks qualified under 17 CFR. 30.7							
Name(s):	7510	$		7520	$		7530
2. Securities							
A. In safekeeping with banks located in the United States		$		7540			
B. In safekeeping with other banks designated by 17 CFR. 30.7							
Name(s):	7550	$		7560	$		7570
3. Equities with registered futures commission merchants							
A. Cash		$		7580			
B. Securities		$		7590			
C. Unrealized gain (loss) on open futures contracts		$		7600			
D. Value of long option contracts		$		7610			
E. Value of short option contracts		$(	)	7615	$		7620
4. Amounts held by clearing organizations of foreign boards of trade							
Name(s):	7630						
A. Cash		$		7640			
B. Securities				7650			
C. Amount due to (from) clearing organizations - daily variation		$		7660			
D. Value of long option contracts		$		7670			
E. Value of short option contracts		$(	)	7675	$		7680
5. Amounts held by members of foreign boards of trade							
Name(s):	7690						
A. Cash		$		7700			
B. Securities		$		7710			
C. Unrealized gain (loss) on open futures contracts		$		7720			
D. Value of long option contracts		$		7730			
E. Value of short option contracts		$(	)	7735	$		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					$		7770
9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360)					$		7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts					$		7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess					$		7785