NET CAPITAL REQUIRED

A. Risk-Based Requirement			
i. Amount of Customer Risk Maintenance Margin	$ 75,929,941,482	7415	
ii. Enter 8% of line A.i		$ 6,074,395,319	7425
iii. Amount of Non-Customer Risk Maintenance Margin	$ 13,145,344,545	7435	
iv. Enter 8% of line A.iii		$ 1,051,627,564	7445
v. Amount of uncleared swap margin	$ 25,369,032,296	7446	
vi. If the FCM is also registered as a swap dealer, enter 2% of Line A.v		$ 507,380,646	7447
vii. Enter the sum of Lines Aii, A.iv and A.vi.		$ 7,633,403,529	7455
B. Minimum Dollar Amount Requirement		$ 1,000,000	7465
C. Other NFA Requirement		$	7475
D. Minimum CFTC Net Capital Requirement. Enter the greatest of lines A.vii., B or C		$ 7,633,403,529	7490

Note: If amount on Line D is greater than the minimum net capital requirement computed on Item 3760, then enter this greater amount on Item 3760. The greater of the amount required by the SEC or CFTC is the minimum net capital requirement.

CFTC early warning level – enter the greatest of 110% of Line A.vii. or 150% of Line B or 150% of Line C $ 8,396,743,881 7495

SEGREGATION REQUIREMENTS

1. Net ledger balance			
A. Cash		$ 32,325,125,263	7010
B. Securities (at market)		$ 37,437,430,249	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		$ (9,840,831,993)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		$ 6,822,712,440	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		$ (7,125,465,597)	7033
4. Net equity (deficit) (total of Lines 1, 2, and 3)		$ 59,618,970,362	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	$ 889,533,022 7045		
Less: amount offset by customer owned securities	$ (737,767,534) 7047	$ 151,765,488	7050
6. Amount required to be segregated (add lines 4 and 5)		$ 59,770,735,850	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		$ 1,395,974,314	7070
B. Securities representing investments of customers' funds (at market)		$ 365,754,750	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		$ 1,473,726,365	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		$ 12,135,121,232	7100
B. Securities representing investments of customers' funds (at market)		$ 12,547,696,792	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		$ 24,411,768,298	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		$ (325,125,260)	7130
10. Exchange traded options			
A. Value of open long option contracts		$ 6,822,712,440	7132
B. Value of open short option contracts		$ (7,125,465,597)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		$	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:)		$ 11,180,019,726	7150
13. Total amount in segregation (add lines 7 through 12)		$ 62,882,183,060	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		$ 3,111,447,210	7190
15. Management Target Amount for Excess funds in segregation		$ 1,374,726,925	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		$ 1,736,720,285	7198

CLEARED SWAPS CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash		$ 15,905,291,220	8500
B. Securities (at market)		$ 9,831,872,755	8510
2. Net unrealized profit (loss) in open cleared swaps		$ (661,237,568)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		$ 24,253,231,992	8530
B. Market value of open cleared swaps option contracts granted (sold)		$ (24,223,797,922)	8540
4. Net equity (deficit) (add lines 1, 2 and 3)		$ 25,105,360,477	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	$ 49,454,350 8560		
Less: amount offset by customer owned securities	$ (48,622,905) 8570	$ 831,445	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4 and 5)		$ 25,106,191,922	8590

FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED ACCOUNTS

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		$ 1,575,817,941	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)		$ 752,712,103	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		$ 1,028,547,445	8630
B. Securities representing investment of cleared swaps customers' funds (at market)		$ 13,809,126,050	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		$ 9,079,160,649	8650
9. Net settlement from (to) derivatives clearing organizations		$ (27,779,810)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		$ 24,253,231,992	8670
B. Value of open cleared swaps short option contracts		$ (24,223,797,922)	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)		$ 26,247,018,448	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract Line 6 from Line 13)		$ 1,140,826,526	8730
15. Management target amount for excess funds in cleared swaps segregated accounts		$ 677,867,182	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target excess		$ 462,959,344	8770

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

2026-10-26 01:13PM 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			$ 6,067,684,587	7315
B. Securities (at market)			$ 2,874,329,566	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade			$ 27,831,727	7325
3. Exchange traded options				
A. Market value of open option contracts purchased on a foreign board of trade			$ 758,388,949	7335
B. Market value of open contracts granted (sold) on a foreign board of trade			$ (458,615,262)	7337
4. Net equity (deficit)(add lines 1. 2. and 3.)			$ 9,269,619,567	7345
5. Accounts liquidating to a deficit and accounts with				
debit balances - gross amount	$ 85,002,627	7351		
Less: amount offset by customer owned securities	$(73,954,029)	7352	$ 11,048,598	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)			$ 9,280,668,165	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.			$ 9,280,668,165	7360

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

1. Cash in banks					
A. Banks located in the United States		$ 2,660,901,231	7500		
B. Other banks qualified under 17 CFR. 30.7					
Name(s):	7510	$ 167,197,169	7520	$ 2,828,098,400	7530
2. Securities					
A. In safekeeping with banks located in the United States		$ 4,059,273,458	7540		
B. In safekeeping with other banks designated by 17 CFR. 30.7					
Name(s):	7550	$	7560	$ 4,059,273,458	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		$ 24,300,434	7700		
B. Securities		$ 3,019,454,115	7710		
C. Unrealized gain (loss) on open futures contracts		$ 27,831,727	7720		
D. Value of long option contracts		$ 758,388,949	7730		
E. Value of short option contracts		$(458,615,262)	7735	$ 3,371,359,963	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				$ 10,258,731,821	7770
9. Excess (deficiency) set aside funds for secured amount (Line Item 7770 minus Line Item 7360)				$ 978,063,656	7380
10. Management target amount for excess funds in separate 17 CFR 30.7 accounts				$ 473,314,076	7780
11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess				$ 504,749,580	7785