Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a self regulatory organization authorized there under	0

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

1. Net Ledger Balance	
A. Cash	6,294,271,869.76
B. Securities (at market)	3,126,812,180.44
2. Net unrealized profit (loss) in open futures contracts traded on contract market	-573,159,074.64
3. Exchange Traded Options	
A. Market value of open option contracts purchased on a foreign Board of trade	670,706,705.16
B. Market value of open option contracts granted (sold) on a foreign board of trade	-332,984,390.26
4. Net Equity (deficit)(add line 1, 2 and 3)	9,185,647,290.46
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount Less amount offset by customer owned securities	13,280,700.89
6. Amount required to be set aside as the secured amount Net Liquidating Equity Method (add lines 4 and 5)	9,198,927,991.35
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6	9,198,927,991.35

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks	
A. Banks located in the United States	2,487,597,212.20
B. Other bank qualified under Regulation 30.7	156,772,673.81
2. Securities	
A. In safekeeping with banks located in the United States	4,366,734,768.13
B. In safekeeping with other banks qualified under Regulation 30.7	0.00
3. Equities with registered futures commission merchants	
A. Cash	0.00
B. Securities	0.00
C. Unrealized gain (loss) on open futures contracts	0.00
D. Value of long option contracts	0.00
E. Value of short option contracts	0.00
4. Amounts by clearing organizations of foreign boards of trades	
A. Cash	0.00
B. Securities	0.00
C . Amounts due to (from) clearing organizations of foreign boards of trade	0.00
D. Value of long option contracts	0.00
E. Value of short option contracts	0.00
5. Amounts held by members of foreign boards of trade	
A. Cash	599,148,583.78
B. Securities	2,629,172,361.31

C. Unrealized gain (loss) on open futures contracts	-573,159,074.29
D. Value of long option contracts	670,706,705.16
E. Value of short option contracts	-332,984,390.26
6. Amounts with other depositories designated by a foreign board of trade	0.00
7. Segregated funds on hand	0.00
8. Total funds in separate section 30.7 accounts	10,003,988,839.84
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement) (Page 1 from Line 8)	805,060,848.49
10. Management Target Amount for Excess funds in separate section 30.7 accounts	469,145,327.56
11. Excess (deficiency) funds in separate section 30.7 over (under) Management Target Amount	335,915,520.93

SUBMITTED BY: E186407 09-NOV-26 11.35.00.667428 AM AMERICA/NEW_YORK APPROVED BY: R504206 09-NOV-26 11.36.03.957907 AM AMERICA/NEW_YORK

End of Report